

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 18, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	29	3,277	3,289			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	120	3,301	3,313			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	211	3,327	3,340			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	302	3,362	3,374			-
SINGLE STOCK FUTURE (SCOM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	29	32.06	32.16			32
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	120	32.65	32.76			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	211	33.27	33.38			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	302	33.98	34.09			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	29	36.42	36.68			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	120	37.10	37.36			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	211	37.80	38.07			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	302	38.61	38.88			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	29	36.92	37.63			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	120	37.61	38.33			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	211	38.32	39.06			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	302	39.14	39.89			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	29	160.25	160.80			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	120	163.25	163.75			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	211	166.35	166.90			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	302	169.90	170.45			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	29	370.20	366.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	120	377.05	373.05			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	211	384.25	380.15			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	302	392.40	388.25			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	29	10.03	10.03			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	120	10.22	10.22			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	211	10.41	10.42			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	302	10.64	10.64			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open	Interest
Today	Previous
85	85

Abbr.

MTM: Mark To Market

Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day

Average Traded Price: Means the Volume Weighted Traded Price

SSF- 1000 below Kes.100

100 above Kes.100

INDEX-100

Nominal:

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