

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 23, 2020
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	24	3,257	3,254			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	115	3,280	3,278			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	206	3,306	3,305			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	297	3,341	3,339			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	24	31.95	32.09	1	31,950	32
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	115	32.67	32.69			10
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	206	33.29	33.32			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	297	34.00	34.03			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	24	35.44	35.45			11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	115	36.30	36.11			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	206	36.99	36.80			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	297	37.78	37.59			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	24	36.89	36.31			10
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	115	37.57	36.98			5
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	206	38.29	37.69			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	297	39.10	38.49			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	24	155.35	155.45			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	115	158.25	158.35			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	206	161.25	161.35			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	297	164.70	164.80			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	24	370.90	371.05			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	115	377.75	378.00			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	206	384.95	385.20			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	297	393.15	393.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	24	9.56	9.61			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	115	9.74	9.79			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	206	9.93	9.97			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	297	10.14	10.19			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
31 950	-

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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