

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	42	2,966	2,954			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	133	2,986	2,973			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	224	3,006	2,993			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	315	3,033	3,020			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	42	27.21	26.99	7	190,500	20
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	133	26.60	26.78			4
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	224	27.07	25.80			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	315	27.62	26.30			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	42	30.09	33.00			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	133	30.62	32.06			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	224	31.16	32.62			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	315	31.79	33.28			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	42	33.55	34.00			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	133	33.14	33.56			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	224	33.73	34.15			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	315	34.41	34.84			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	42	155.70	155.70			17
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	133	158.45	158.50			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	224	161.25	161.30			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	315	164.50	164.50			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	42	319.20	321.75			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	133	321.30	323.90			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	224	326.95	329.65			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	315	333.55	336.25			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	42	8.68	9.25			7
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	133	8.83	9.20			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	224	8.99	9.37			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	315	9.17	9.55			-

Total Volumes	
Today	Previous
7	19

Total Value	
Today	Previous
190 500	500 280

Total Open Interest	
Today	Previous
98	99

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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