

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									August 7, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	41	2,989	2,966			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	132	3,009	2,986			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	223	3,029	3,006			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	314	3,057	3,033			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	41	27.83	27.21			20
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	132	26.91	26.60			4
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	223	27.39	27.07			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	314	27.95	27.62			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	41	31.64	30.09			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	132	32.21	30.62			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	223	32.78	31.16			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	314	33.44	31.79			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	41	35.55	33.55	8	284,400	23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	132	32.68	33.14			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	223	33.27	33.73			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	314	33.94	34.41			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	41	155.70	155.70			17
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	132	158.45	158.45			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	223	161.30	161.25			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	314	164.55	164.50			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	41	323.95	319.20			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	132	326.15	321.30			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	223	332.00	326.95			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	314	338.70	333.55			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	41	8.66	8.68			7
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	132	8.81	8.83			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	223	8.97	8.99			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	314	9.15	9.17			-

Total Volumes	
Today	Previous
8	7

Total Value	
Today	Previous
284,400	190,500

Total Open	Interest
Today	Previous
98	98

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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