

## 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	22	3,103	3,069			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	113	3,122	3,087			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	204	3,141	3,106			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	295	3,168	3,133			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	22	29.06	28.71			23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	113	28.15	27.79			9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	204	28.64	28.28			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	295	29.21	28.84			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	22	34.50	34.12	1	34,500	9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	113	35.47	34.71			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	204	36.09	35.32			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	295	36.80	36.02			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	22	35.12	34.67			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	113	32.00	34.27	2	64,000	5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	204	35.32	34.86			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	295	36.02	35.56			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	22	152.30	151.55			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	113	154.90	154.15			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	204	157.60	156.85			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	295	160.70	159.95			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	22	320.35	319.40			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	113	322.30	321.35			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	204	327.95	326.95			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	295	334.45	333.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	22	9.92	9.82			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	113	10.09	9.99			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	204	10.27	10.16			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	295	10.47	10.37			-

Total Volumes	
Today	Previous
3	-

Total Value	
Today	Previous
98 500	-

Total Open Interest	
Today	Previous
109	109

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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