

## 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	72	3,161	3,201			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	163	3,186	3,226			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	254	3,213	3,253			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	345	3,246	3,286			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	72	27.52	29.00	8	220,160	28
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	163	27.54	28.58			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	254	28.08	29.14			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	345	28.67	29.75			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	72	33.00	33.28	1	33,000	5
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	163	33.85	33.91			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	254	34.51	34.57			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	345	35.23	35.30			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	72	32.47	32.53			24
17-Dec-20	KE6000005103	December 20, 2019	December 17, 2020	163	32.08	32.14			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	254	32.71	32.77			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	345	33.40	33.46			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	72	158.25	160.00			7
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	163	161.25	162.05			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	254	164.40	165.20			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	345	167.85	168.70			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	72	313.45	319.60			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	163	315.85	322.10			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	254	322.00	328.40			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	345	328.80	335.30			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	72	10.05	10.09			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	163	10.24	10.29			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	254	10.44	10.49			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	345	10.66	10.71			-

Total Volumes	
Today	Previous
9	4

Total Value	
Today	Previous
253 160	103 000

Total Open Interest	
Today	88
Previous	82

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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