

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									July 16, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	63	3,109	3,111			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	154	3,133	3,135			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	245	3,158	3,161			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	336	3,191	3,194			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	63	27.00	26.94	6	162,000	28
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	154	26.33	26.28			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	245	26.83	26.79			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	336	27.41	27.36			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	63	34.49	33.00			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	154	35.14	35.35			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	245	35.81	36.03			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	336	36.57	36.79			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	63	32.88	33.19			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	154	32.49	32.81			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	245	33.12	33.44			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	336	33.82	34.15			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	63	158.05	157.85			12
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	154	161.00	160.80			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	245	164.10	163.85			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	336	167.60	167.35			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	63	312.60	312.65			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	154	314.90	314.95			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	245	320.95	321.00			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	336	327.80	327.85			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	63	9.20	9.26			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	154	9.37	9.43			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	245	9.55	9.61			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	336	9.75	9.82			-

Total Volumes	
Today	Previous
6	9

Total Value	
Today	Previous
162,000	248,550

Total Open	Interest
Today	Previous
97	103

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

**Nominal:**

INDEX-100

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