

## 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 24, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	55	3,121	3,071			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	146	3,142	3,093			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	237	3,164	3,116			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	328	3,194	3,146			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	55	28.29	27.68			25
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	146	27.66	26.78	6	165,980	6
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	237	27.88	27.27			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	328	28.45	27.84			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	55	32.72	32.06			12
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	146	33.30	32.65			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	237	33.90	33.25			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	328	34.59	33.93			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	55	34.58	34.53			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	146	34.19	34.15			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	237	34.81	34.78			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	328	35.52	35.50			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	55	168.85	161.30			17
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	146	171.85	164.25			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	237	174.95	167.25			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	328	178.50	170.70			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	55	319.35	313.05			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	146	321.50	315.20			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	237	327.30	321.00			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	328	333.95	327.65			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	55	9.12	9.06			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	146	9.28	9.23			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	237	9.45	9.40			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	328	9.64	9.59			-

Total Volumes	
Today	Previous
6	-

Total Value	
Today	Previous
165,980	-

Total Open	Interest
Today	Previous
111	107

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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