

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									June 29, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	80	3,259	3,244			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	171	3,287	3,272			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	262	3,319	3,304			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	353	3,357	3,342			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	80	28.40	28.00	1	28,400	16
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	171	28.46	28.07			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	262	29.05	28.65			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	353	29.70	29.30			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	80	35.58	35.20			2
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	171	36.28	36.00			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	262	37.03	37.00			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	353	37.86	37.84			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	80	34.60	34.40	5	173,000	24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	171	34.05	34.07			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	262	34.76	34.78			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	353	35.54	35.57			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	80	172.55	172.40			6
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	171	175.95	175.80			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	262	179.60	179.45			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	353	183.60	183.50			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	80	324.35	324.60			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	171	327.20	327.40			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	262	333.95	334.20			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	353	341.45	341.70			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	80	10.24	10.50			9

Total Volumes	
Today	Previous
6	5

Total Value	
Today	Previous
201,400	137,700

Total Open	Interest
Today	Previous
71	74

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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