

## 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	16	3,242	3,222			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	107	3,259	3,239			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	198	3,279	3,259			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	289	3,307	3,287			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	16	29.95	29.95			23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	107	29.03	29.04			9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	198	29.54	29.54			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	289	30.12	30.12			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	16	37.06	36.71			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	107	34.00	37.32	5	170,000	11
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	198	38.33	37.97			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	289	39.08	38.72			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	16	37.00	37.06	1	37,000	23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	107	37.63	36.67			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	198	38.29	37.31			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	289	39.04	38.05			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	16	166.50	161.25			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	107	169.25	163.95			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	198	172.20	166.80			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	289	175.55	170.05			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	16	333.00	323.50	1	33,300	1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	107	325.30	325.35			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	198	330.95	331.00			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	289	337.45	337.50			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	16	9.98	10.00			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	107	10.14	10.16			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	198	10.32	10.34			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	289	10.52	10.54			-

Total Volumes	
Today	Previous
7	-

Total Value	
Today	Previous
240 300	-

Total Open Interest	
Today	Previous
115	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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