

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 4, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	13	3,223	3,267			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	104	3,239	3,284			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	195	3,259	3,304			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	286	3,287	3,332			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	13	29.64	29.90			23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	104	28.71	29.17			9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	195	29.21	29.68			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	286	29.79	30.26			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	13	35.69	37.10			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	104	36.28	38.00			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	195	36.91	38.36			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	286	37.63	39.11			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	13	36.80	38.20			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	104	36.39	37.82			6
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	195	37.02	38.48			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	286	37.75	39.23			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	13	170.70	173.20			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	104	173.50	176.05			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	195	176.50	179.10			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	286	179.95	182.60			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	13	328.90	331.90			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	104	330.75	333.80			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	195	336.45	339.60			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	286	343.10	346.25			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	13	9.71	9.63			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	104	9.87	9.79			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	195	10.04	9.96			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	286	10.24	10.16			-

Total Volumes	
Today	Previous
-	7

Total Value	
Today	Previous
-	249,800

Total Open	Interest
Today	Previous
115	115

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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