

## 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 7, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	10	3,185	3,223			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	101	3,201	3,239			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	192	3,220	3,259			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	283	3,247	3,287			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	10	29.08	29.64			23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	101	29.00	28.71	1	29,000	10
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	192	28.62	29.21			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	283	29.18	29.79			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	10	35.03	35.69			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	101	35.60	36.28			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	192	36.21	36.91			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	283	36.92	37.63			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	10	36.03	36.80			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	101	35.61	36.39			6
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	192	36.22	37.02			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	283	36.94	37.75			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	10	173.90	170.70			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	101	176.70	173.50			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	192	179.75	176.50			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	283	183.30	179.95			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	10	328.80	328.90			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	101	330.55	330.75			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	192	336.25	336.45			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	283	342.85	343.10			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	10	9.67	9.71			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	101	9.83	9.87			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	192	9.99	10.04			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	283	10.19	10.24			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
29,000	-

Total Open	Interest
Today	Previous
116	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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