

## 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 8, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	9	3,165	3,185			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	100	3,180	3,201			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	191	3,199	3,220			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	282	3,226	3,247			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	9	29.02	29.08			23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	100	28.08	29.00			10
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	191	28.56	28.62			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	282	29.12	29.18			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	9	35.03	35.03			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	100	35.59	35.60			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	191	36.20	36.21			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	282	36.91	36.92			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	9	36.08	36.03			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	100	35.66	35.61			6
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	191	36.27	36.22			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	282	36.98	36.94			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	9	164.10	173.90			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	100	166.75	176.70			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	191	169.60	179.75			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	282	172.95	183.30			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	9	331.25	328.80			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	100	333.05	330.55			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	191	338.75	336.25			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	282	345.40	342.85			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	9	9.85	9.67			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	100	10.01	9.83			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	191	10.18	9.99			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	282	10.38	10.19			-

Total Volumes	
Today	Previous
-	1

Total Value	
Today	Previous
-	29,000

Total Open Interest	
Today	Previous
116	116

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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