

## 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	7	3,241	3,184			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	98	3,256	3,199			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	189	3,275	3,217			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	280	3,302	3,244			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	7	29.50	29.10	6	177,000	29
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	98	29.04	28.13			10
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	189	29.53	28.61			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	280	30.11	29.17			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	7	35.50	36.03	1	35,500	10
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	98	37.51	36.60			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	189	38.15	37.23			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	280	38.90	37.96			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	7	36.50	36.08	2	73,000	25
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	98	36.35	35.65			6
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	189	36.98	36.50			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	280	37.70	36.97			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	7	169.60	168.10			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	98	172.30	170.80			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	189	175.25	173.70			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	280	178.65	177.15			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	7	329.70	330.20			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	98	331.40	331.95			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	189	337.05	337.65			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	280	343.65	344.25			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	7	9.61	9.61			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	98	9.76	9.76			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	189	9.93	9.93			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	280	10.12	10.12			-

Total Volumes	
Today	Previous
9	4

Total Value	
Today	Previous
285 500	131 200

Total Open Interest	
Today	Previous
127	118

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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