

## 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 11, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	6	3,260	3,241			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	97	3,274	3,256			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	188	3,294	3,275			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	279	3,322	3,302			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	6	30.06	29.50			29
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	97	29.13	29.04			10
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	188	29.64	29.53			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	279	30.22	30.11			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	6	37.02	35.50			10
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	97	37.61	37.51			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	188	38.26	38.15			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	279	39.01	38.90			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	6	37.92	36.50			25
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	97	37.51	36.35			6
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	188	38.17	36.98			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	279	38.91	37.70			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	6	168.30	169.60			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	97	171.00	172.30			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	188	173.95	175.25			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	279	177.35	178.65			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	6	329.65	329.70			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	97	331.30	331.40			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	188	337.10	337.05			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	279	343.65	343.65			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	6	9.74	9.61			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	97	9.90	9.76			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	188	10.07	9.93			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	279	10.27	10.12			-

Total Volumes	
Today	Previous
-	9

Total Value	
Today	Previous
-	285,500

Total Open	Interest
Today	Previous
127	127

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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