

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									August 4, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	44	2,972	3,001			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	135	2,992	3,021			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	226	3,011	3,041			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	317	3,039	3,069			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	44	27.25	26.99	4	109,000	22
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	135	25.59	26.40			8
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	226	26.04	26.52			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	317	26.57	27.05			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	44	32.11	32.56			12
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	135	32.68	33.14			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	226	33.26	33.73			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	317	33.92	34.41			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	44	34.22	35.00			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	135	33.82	34.08			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	226	34.42	34.69			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	317	35.11	35.39			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	44	152.70	156.75			17
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	135	155.45	159.55			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	226	158.20	162.40			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	317	161.35	165.65			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	44	329.60	318.35			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	135	331.90	320.45			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	226	337.75	326.15			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	317	344.55	332.70			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	44	9.06	9.03			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	135	9.23	9.19			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	226	9.39	9.35			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	317	9.58	9.54			-

Total Volumes	
Today	Previous
4	8

Total Value	
Today	Previous
109,000	219,800

Total Open	Interest
Today	Previous
110	109

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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