

## 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 13, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	35	2,933	2,971			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	126	2,952	2,990			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	217	2,972	3,010			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	308	2,998	3,037			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	35	27.98	28.06	10	279,800	18
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	126	27.03	27.14			6
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	217	27.51	27.62			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	308	28.07	28.18			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	35	28.20	29.46			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	126	28.70	29.98			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	217	29.21	30.51			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	308	29.79	31.12			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	35	30.66	32.67			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	126	30.19	32.24			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	217	30.73	32.82			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	308	31.35	33.48			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	35	154.55	150.00			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	126	157.25	156.30			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	217	160.05	158.00			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	308	163.25	161.15			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	35	326.40	330.25			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	126	328.60	332.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	217	334.45	338.40			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	308	341.15	345.20			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	35	9.09	9.09			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	126	9.25	9.25			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	217	9.42	9.42			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	308	9.61	9.61			-

Total Volumes	
Today	Previous
10	5

Total Value	
Today	Previous
279,800	76,890

Total Open Interest	
Today	Previous
102	102

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

**DISCLAIMER:** Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.

