

## 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 14, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	34	2,937	2,933			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	125	2,957	2,952			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	216	2,976	2,972			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	307	3,003	2,998			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	34	27.79	27.98			23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	125	26.88	27.03			6
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	216	27.36	27.51			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	307	27.91	28.07			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	34	28.84	28.20			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	125	29.36	28.70			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	216	29.88	29.21			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	307	30.49	29.79			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	34	30.65	30.66			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	125	30.19	30.19			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	216	30.73	30.73			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	307	31.35	31.35			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	34	154.50	154.55			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	125	157.25	157.25			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	216	160.05	160.05			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	307	163.30	163.25			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	34	329.05	326.40			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	125	331.40	328.60			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	216	337.25	334.45			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	307	344.10	341.15			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	34	9.09	9.09			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	125	9.25	9.25			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	216	9.42	9.42			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	307	9.61	9.61			-

Total Volumes	
Today	Previous
-	10

Total Value	
Today	Previous
-	279,800

Total Open	Interest
Today	Previous
107	107

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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