

## 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 18, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	30	2,968	2,975			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	121	2,988	2,994			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	212	3,007	3,014			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	303	3,034	3,041			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	30	27.50	28.48	2	55,010	23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	121	27.16	28.00			9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	212	27.64	28.06			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	303	28.20	28.63			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	30	30.89	30.34			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	121	31.43	30.88			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	212	31.99	31.42			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	303	32.63	32.05			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	30	31.39	31.09			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	121	30.94	30.64			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	212	31.48	31.18			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	303	32.12	31.81			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	30	154.40	154.45			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	121	157.15	157.15			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	212	159.90	159.95			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	303	163.15	163.15			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	30	333.00	329.95	1	33,300	-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	121	328.35	332.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	212	334.15	338.10			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	303	340.85	344.90			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	30	9.35	9.23	1	9,350	6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	121	9.53	10.00			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	212	9.70	9.56			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	303	9.89	9.75			-

Total Volumes	
Today	Previous
4	6

Total Value	
Today	Previous
97,660	150,000

Total Open	Interest
Today	Previous
109	110

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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