

## 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 20, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	28	3,014	2,968			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	119	3,034	2,987			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	210	3,053	3,006			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	301	3,080	3,034			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	28	28.12	28.07			23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	119	27.20	27.16			9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	210	27.68	27.64			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	301	28.24	28.19			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	28	32.78	31.78			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	119	33.36	32.34			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	210	33.94	32.91			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	301	34.63	33.57			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	28	33.58	31.88			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	119	33.17	31.44			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	210	33.75	32.00			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	301	34.43	32.64			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	28	154.60	155.40			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	119	157.35	158.15			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	210	160.10	160.90			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	301	163.30	164.15			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	28	325.80	325.85			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	119	328.00	328.05			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	210	333.75	333.80			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	301	340.45	340.50			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	28	9.66	9.57			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	119	9.83	9.73			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	210	10.01	9.91			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	301	10.21	10.10			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
109	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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