

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 24, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	24	3,042	3,011			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	115	3,060	3,029			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	206	3,079	3,048			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	297	3,106	3,075			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	24	28.26	28.27			23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	115	27.34	27.36			9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	206	27.82	27.84			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	297	28.37	28.39			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	24	33.04	33.04	1	33,040	9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	115	34.31	33.61			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	206	34.91	34.20			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	297	35.60	34.88			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	24	34.53	33.74			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	115	34.12	33.32			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	206	34.72	33.91			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	297	35.41	34.58			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	24	150.30	151.35			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	115	152.90	154.00			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	206	155.60	156.70			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	297	158.70	159.85			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	24	320.45	320.55			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	115	322.45	322.60			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	206	328.05	328.25			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	297	334.60	334.80			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	24	9.92	9.81			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	115	10.09	9.98			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	206	10.27	10.15			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	297	10.47	10.35			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
33,040	-

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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