

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 25, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	23	3.069	3.042			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	114	3.087	3.060			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	205	3.106	3.079			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	296	3.133	3.106			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	23	28.71	28.26			23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	114	27.79	27.34			9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	205	28.28	27.82			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	296	28.84	28.37			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	23	34.12	33.04			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	114	34.71	34.31			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	205	35.32	34.91			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	296	36.02	35.60			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	23	34.67	34.53			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	114	34.27	34.12			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	205	34.86	34.72			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	296	35.56	35.41			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	23	151.55	150.30			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	114	154.15	152.90			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	205	156.85	155.60			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	296	159.95	158.70			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	23	319.40	320.45			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	114	321.35	322.45			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	205	326.95	328.05			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	296	333.45	334.60			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	23	9.82	9.92			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	114	9.99	10.09			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	205	10.16	10.27			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	296	10.37	10.47			-

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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