

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 28, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	20	3,185	3,161			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	111	3,203	3,179			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	202	3,223	3,199			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	293	3,251	3,227			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	20	29.75	29.12	4	119,000	23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	111	29.00	28.60			9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	202	29.51	29.10			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	293	30.09	29.67			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	20	36.52	35.50			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	111	37.14	37.14			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	202	37.79	37.79			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	293	38.53	38.54			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	20	36.25	36.25	2	72,500	23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	111	36.08	35.73			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	202	36.71	36.35			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	293	37.44	37.07			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	20	158.55	154.50			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	111	161.20	157.15			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	202	164.05	159.90			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	293	167.25	163.05			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	20	323.35	320.85			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	111	325.25	322.75			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	202	330.95	328.40			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	293	337.50	334.90			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	20	9.56	9.84			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	111	9.72	10.01			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	202	9.89	10.18			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	293	10.08	10.38			-

Total Volumes	
Today	Previous
6	6

Total Value	
Today	Previous
191,500	195,370

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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