

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 31, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	17	3,222	3,185			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	108	3,239	3,203			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	199	3,259	3,223			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	290	3,287	3,251			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	17	29.95	29.75			23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	108	29.04	29.00			9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	199	29.54	29.51			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	290	30.12	30.09			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	17	36.71	36.52			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	108	37.32	37.14			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	199	37.97	37.79			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	290	38.72	38.53			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	17	37.06	36.25			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	108	36.67	36.08			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	199	37.31	36.71			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	290	38.05	37.44			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	17	161.25	158.55			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	108	163.95	161.20			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	199	166.80	164.05			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	290	170.05	167.25			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	17	323.50	323.35			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	108	325.35	325.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	199	331.00	330.95			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	290	337.50	337.50			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	17	10.00	9.56			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	108	10.16	9.72			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	199	10.34	9.89			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	290	10.54	10.08			-

Total Volumes	
Today	Previous
-	6

Total Value	
Today	Previous
-	191,500

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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