

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 3, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	14	3,267	3,263			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	105	3,284	3,280			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	196	3,304	3,300			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	287	3,332	3,328			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	14	29.90	29.45	2	59,800	23
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	105	29.17	29.13			9
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	196	29.68	29.63			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	287	30.26	30.22			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	14	37.10	37.15			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	105	38.00	36.50	5	190,000	10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	196	38.36	38.42			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	287	39.11	39.17			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	14	38.20	38.60			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	105	37.82	37.63			6
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	196	38.48	38.90			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	287	39.23	39.66			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	14	173.20	169.20			19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	105	176.05	172.00			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	196	179.10	175.00			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	287	182.60	178.45			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	14	331.90	330.45			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	105	333.80	332.35			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	196	339.60	338.10			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	287	346.25	344.75			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	14	9.63	9.93			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	105	9.79	10.10			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	196	9.96	10.27			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	287	10.16	10.47			-

Total Volumes	
Today	Previous
7	4

Total Value	
Today	Previous
249,800	133,030

Total Open	Interest
Today	Previous
115	117

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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