

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 5, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	43	2,954	2,972			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	134	2,973	2,992			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	225	2,993	3,011			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	316	3,020	3,039			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	43	26.99	27.25	2	53,980	21
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	134	26.80	25.59	11	294,800	4
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	225	25.78	26.04			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	316	26.30	26.57			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	43	33.00	32.11	3	99,000	9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	134	32.06	32.68			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	225	32.62	33.26			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	316	33.28	33.92			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	43	34.00	34.22	1	34,000	23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	134	33.56	33.82			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	225	34.15	34.42			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	316	34.84	35.11			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	43	155.70	152.70			17
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	134	158.50	155.45			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	225	161.30	158.20			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	316	164.50	161.35			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	43	321.75	329.60			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	134	323.90	331.90			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	225	329.65	337.75			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	316	336.25	344.55			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	43	9.25	9.06	2	18,500	7
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	134	9.20	9.23			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	225	9.37	9.39			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	316	9.55	9.58			-

Total Volumes	
Today	Previous
19	4

Total Value	
Today	Previous
500,280	109,000

Total Open Interest	
Today	Previous
99	110

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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