

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									August 10, 2020
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	38	2,989	2,989			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	129	3,008	3,009			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	220	3,028	3,029			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	311	3,056	3,057			-
SINGLE STOCK FUTURE (\$COM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	38	27.61	27.83			20
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	129	27.00	26.91	2	54,000	6
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	220	27.17	27.39			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	311	27.71	27.95			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	38	31.33	31.64			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	129	31.88	32.21			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	220	32.45	32.78			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	311	33.10	33.44			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	38	33.08	35.55			23
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	129	32.66	32.68			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	220	33.25	33.27			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	311	33.92	33.94			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	38	153.60	155.70			17
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	129	156.30	158.45			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	220	159.10	161.30			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	311	162.30	164.55			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	38	326.80	323.95			1
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	129	329.05	326.15			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	220	334.90	332.00			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	311	341.65	338.70			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	38	9.00	8.66	1	9,000	6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	129	9.20	8.81			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	220	9.36	8.97			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	311	9.55	9.15			-

Total Volumes	
Today	Previous
3	8

Total Value	
Today	Previous
63 000	284 400

Total Open Interest	
Today	Previous
99	98

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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