

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 11, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	37	2,944	2,989			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	128	2,963	3,008			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	219	2,983	3,028			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	310	3,010	3,056			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	37	27.80	27.61	2	55,600	18
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	128	26.68	27.00			6
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	219	27.16	27.17			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	310	27.71	27.71			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	37	30.02	31.33			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	128	30.55	31.88			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	219	31.09	32.45			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	310	31.72	33.10			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	37	32.83	33.08			23
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	128	32.40	32.66			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	219	32.98	33.25			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	310	33.64	33.92			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	37	150.55	153.60			17
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	128	153.25	156.30			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	219	155.95	159.10			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	310	159.10	162.30			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	37	330.30	326.80			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	128	332.55	329.05			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	219	338.50	334.90			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	310	345.25	341.65			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	37	8.65	9.00			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	128	8.81	9.20			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	219	8.96	9.36			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	310	9.14	9.55			-

Total Volumes	
Today	Previous
2	3

Total Value	
Today	Previous
55,600	63,000

Total Open	Interest
Today	Previous
97	99

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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