

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									July 15, 2020
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	64	3,111	3,099			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	155	3,135	3,123			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	246	3,161	3,148			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	337	3,194	3,181			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	64	26.94	27.19	8	215,550	34
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	155	26.28	26.29			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	246	26.79	26.79			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	337	27.36	27.37			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	64	33.00	33.00	1	33,000	9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	155	35.35	34.94			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	246	36.03	35.61			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	337	36.79	36.38			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	64	33.19	32.54			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	155	32.81	32.15			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	246	33.44	32.77			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	337	34.15	33.47			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	64	157.85	157.85			12
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	155	160.80	160.85			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	246	163.85	163.90			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	337	167.35	167.40			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	64	312.65	312.70			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	155	314.95	315.05			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	246	321.00	321.10			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	337	327.85	327.95			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	64	9.26	9.30			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	155	9.43	9.48			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	246	9.61	9.66			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	337	9.82	9.86			-

Total Volumes	
Today	Previous
9	3

Total Value	
Today	Previous
248 550	99 000

Total Open Interest	
Today	Previous
103	94

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

Nominal:

INDEX-100

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