

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									July 22, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	57	3,063	3,076			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	148	3,085	3,098			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	239	3,108	3,121			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	330	3,138	3,151			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	57	27.03	27.31			25
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	148	26.12	25.97			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	239	26.60	26.45			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	330	27.15	28.00			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	57	32.62	33.23	10	326,250	9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	148	32.55	33.84			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	239	33.15	34.46			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	330	33.84	35.18			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	57	34.48	35.04			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	148	34.11	34.68			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	239	34.74	35.32			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	330	35.46	36.05			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	57	162.05	160.00			17
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	148	165.05	165.05			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	239	168.10	168.10			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	330	171.55	171.60			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	57	312.10	312.15			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	148	314.25	314.30			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	239	320.05	320.10			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	330	326.65	326.75			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	57	9.08	9.08			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	148	9.25	9.25			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	239	9.42	9.42			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	330	9.61	9.61			-

Total Volumes	
Today	Previous
10	27

Total Value	
Today	Previous
326,250	673,100

Total Open	Interest
Today	Previous
104	104

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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