

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 16, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	1	3,248	3,260			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	92	3,261	3,274			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	183	3,280	3,293			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	274	3,307	3,321			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	1	30.33	30.15	16	485,350	39
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	92	29.15	29.21			10
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	183	29.66	29.72			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	274	30.24	30.30			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	1	36.95	37.05			10
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	92	37.52	37.53			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	183	38.17	38.18			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	274	38.91	38.92			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	1	37.95	38.01			25
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	92	37.53	37.59			6
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	183	38.18	38.24			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	274	38.92	38.98			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	1	161.00	165.50	5	80,500	19
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	92	166.50	168.05			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	183	169.40	171.00			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	274	172.70	174.30			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	1	331.00	331.05			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	92	332.55	332.60			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	183	338.30	338.35			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	274	344.85	344.95			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	1	9.92	9.90			6
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	92	10.07	10.05			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	183	10.25	10.23			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	274	10.45	10.43			-

Total Volumes	
Today	Previous
21	2

Total Value	
Today	Previous
565,850	74,100

Total Open Interest	
Today	Previous
137	127

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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