

DERIVATIVES PRICELIST

DERIVATIVES FOCUS									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									July 20, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	59	3.105	3.107			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	150	3.127	3.130			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	241	3.151	3.153			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	332	3.181	3.184			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	59	27.19	27.21			28
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	150	26.28	26.30			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	241	26.77	26.79			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	332	27.32	27.34			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	59	34.09	34.26			9
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	150	34.72	34.89			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	241	35.36	35.54			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	332	36.09	36.28			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	59	35.30	35.52			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	150	34.94	35.17			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	241	35.59	35.82			-
17-Jun-21	KE6000007099	July 19, 2019	June 17, 2021	332	36.33	36.57			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	59	161.40	161.20			12
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	150	164.35	164.15			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	241	167.35	167.20			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	332	170.85	170.70			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	59	312.20	312.40			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	150	314.35	314.55			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	241	320.20	320.40			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	332	326.80	327.05			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	59	9.25	9.25			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	150	9.41	9.42			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	241	9.59	9.60			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	332	9.79	9.79			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
97	97

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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