

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 23, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	56	3,071	3,063			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	147	3,093	3,085			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	238	3,116	3,108			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	329	3,146	3,138			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	56	27.68	27.03			25
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	147	26.78	26.12			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	238	27.27	26.60			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	329	27.84	27.15			5
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	56	32.06	32.62			12
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	147	32.65	32.55			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	238	33.25	33.15			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	329	33.93	33.84			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	56	34.53	34.48			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	147	34.15	34.11			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	238	34.78	34.74			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	329	35.50	35.46			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	56	161.30	162.05			17
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	147	164.25	165.05			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	238	167.25	168.10			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	329	170.70	171.55			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	56	313.05	312.10			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	147	315.20	314.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	238	321.00	320.05			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	329	327.65	326.65			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	56	9.06	9.08			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	147	9.23	9.25			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	238	9.40	9.42			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	329	9.59	9.61			-

Total Volumes	
Today	Previous
-	10

Total Value	
Today	Previous
-	326 250

Total Open Interest	
Today	Previous
107	107

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 Kps 100.

INDEX-100

Nominal:

INDEX-100

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