

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									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	71	3,084	3,113			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	162	3,116	3,145			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	253	3,152	3,182			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	344	3,195	3,225			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	71	26.54	26.90			14
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	162	25.00	27.73	1	25,000	1
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	253	25.85	26.49			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	344	26.49	27.15			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	71	33.52	34.09			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	162	31.71	32.29			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	253	32.44	33.03			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	344	33.24	33.85			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	71	34.94	34.95			4
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	162	33.16	33.17			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	253	32.92	32.93			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	344	33.73	33.74			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	71	146.50	145.85	1	14,650	2
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	162	148.95	149.00			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	253	152.35	152.40			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	344	156.10	156.15			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	71	334.25	334.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	162	341.50	341.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	253	345.75	345.75			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	344	354.25	354.25			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	71	9.12	9.13			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	162	9.32	9.32			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	253	9.53	9.54			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	344	9.77	9.77			-

Total Volumes	
Today	Previous
2	2

Total Value	
Today	Previous
39 650	53 800

Total Open Interest	
Today	Previous
23	21

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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