

DERIVATIVES PRICELIST

DERIVATIVES (FUTURES)									
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	70	3,079	3,084			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	161	3,110	3,116			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	252	3,147	3,152			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	343	3,190	3,195			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	70	26.68	26.54			14
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	161	27.25	25.00			1
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	252	26.00	25.85			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	343	26.64	26.49			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	70	33.22	33.52			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	161	31.39	31.71			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	252	32.12	32.44			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	343	32.91	33.24			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	70	34.94	34.94			4
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	161	33.16	33.16			-
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	252	32.91	32.92			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	343	33.72	33.73			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	70	144.30	146.50			2
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	161	147.35	148.95			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	252	150.75	152.35			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	343	154.45	156.10			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	70	334.25	334.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	161	341.25	341.50			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	252	345.50	345.75			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	343	354.00	354.25			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	70	9.08	9.12			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	161	9.28	9.32			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	252	9.49	9.53			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	343	9.72	9.77			-

Total Volumes	
Today	Previous
-	2

Total Value	
Today	Previous
-	39 650

Total Open Interest	
Today	Previous
23	23

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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