

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									April 17, 2020
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	62	3,156	3,145			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	153	3,185	3,176			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	244	3,223	3,214			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	335	3,267	3,257			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	62	28.32	27.71			14
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	153	28.90	28.29			1
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	244	27.68	27.06			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	335	28.37	27.72			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	62	33.32	33.67			2
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	153	31.48	31.85			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	244	32.20	32.58			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	335	33.00	33.38			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	62	34.99	35.44			3
17-Sep-20	KE6000005512	September 20, 2019	September 17, 2020	153	33.18	33.66			-
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	244	32.94	33.43			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	335	33.76	34.25			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	62	149.65	149.90			2
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	153	152.70	153.05			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	244	156.20	156.55			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	335	160.05	160.35			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	62	338.50	358.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	153	345.50	365.75			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	244	349.75	370.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	335	358.50	379.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	62	9.46	9.46			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	153	9.66	9.66			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	244	9.88	9.88			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	335	10.12	10.12			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

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

Nominal:

INDEX-100

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