

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	57	3,205	3,219			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	148	3,233	3,248			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	239	3,271	3,286			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	330	3,316	3,331			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	57	28.24	28.30			15
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	148	27.00	29.28	3	81,000	3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	239	27.59	28.07			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	330	28.27	28.77			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	57	36.12	33.86			3
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	148	34.32	33.40			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	239	35.11	34.17			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	330	35.97	35.01			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	57	37.13	36.34			4
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	148	35.36	35.62			-
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	239	35.16	35.43			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	330	36.03	36.31			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	57	149.50	150.30			2
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	148	152.55	153.35			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	239	156.00	156.85			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	330	159.85	160.70			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	57	324.50	333.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	148	331.00	340.25			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	239	335.00	344.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	330	343.25	352.75			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	57	9.55	9.46			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	148	9.75	9.65			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	239	9.97	9.87			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	330	10.22	10.11			-

Total Volumes	
Today	Previous
3	3

Total Value	
Today	Previous
81 000	98 500

Total Open Interest	
Today	Previous
28	26

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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