

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	52	3,183	3,184			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	143	3,212	3,213			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	234	3,249	3,251			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	325	3,293	3,295			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	52	27.80	27.82			15
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	143	28.37	28.39			3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	234	27.14	27.16			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	325	27.81	27.83			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	52	34.97	34.94			3
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	143	33.15	33.12			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	234	33.91	33.88			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	325	34.74	34.72			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	52	37.29	36.96			4
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	143	35.52	35.19			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	234	35.33	34.99			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	325	36.20	35.85			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	52	154.40	153.45			2
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	143	157.50	156.60			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	234	161.10	160.15			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	325	165.05	164.10			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	52	312.50	311.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	143	318.75	317.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	234	322.50	321.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	325	330.50	329.25			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	52	9.74	9.80			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	143	9.94	10.00			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	234	10.17	10.23			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	325	10.42	10.48			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
28	28

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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