

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									June 10, 2020
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	8	3,252	3,236			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	99	3,276	3,260			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	190	3,313	3,297			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	281	3,355	3,339			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	8	29.98	29.68			24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	99	28.50	30.24	2	57,000	6
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	190	29.80	29.49			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	281	30.50	30.19			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	8	34.83	34.78			5
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	99	35.48	35.44			1
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	190	36.26	36.22			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	281	37.11	37.07			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	8	35.03	35.18			5
17-Sep-20	KE6000005512	September 20, 2019	September 17, 2020	99	33.16	33.32			15
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	190	32.89	33.05			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	281	33.66	33.83			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	8	166.10	166.15			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	99	169.25	169.25			6
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	190	172.95	173.00			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	281	177.00	177.05			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	8	320.25	320.00			1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	99	326.25	326.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	190	329.75	329.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	281	337.50	337.25			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	8	9.93	9.95			4
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	99	9.80	9.22	1	9,800	3
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	190	9.40	9.42			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	281	9.42	9.65			-

Total Volumes	
Today	Previous
3	-

Total Value	
Today	Previous
66,800	-

Total Open Interest	
Today	Previous
81	78

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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