

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	6	3,285	3,287			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	97	3,309	3,311			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	188	3,345	3,348			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	279	3,386	3,391			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	6	30.46	29.85			24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	97	31.03	31.04			6
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	188	30.28	30.31			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	279	30.98	31.02			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	6	34.87	34.88			5
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	97	35.51	35.52			1
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	188	36.28	36.31			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	279	37.11	37.16			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	6	35.02	35.03			5
17-Sep-20	KE6000005512	September 20, 2019	September 17, 2020	97	33.14	33.15			15
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	188	32.85	32.88			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	279	33.61	33.65			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	6	168.55	169.10			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	97	171.65	172.25			6
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	188	175.35	176.05			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	279	179.40	180.15			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	6	320.00	320.00			1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	97	326.00	326.00			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	188	329.50	329.75			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	279	337.00	337.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	6	9.92	9.91			4
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	97	9.19	9.18			3
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	188	9.39	9.38			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	279	9.61	9.60			-

Total Volumes	
Today	Previous
-	5

Total Value	
Today	Previous
-	149 250

Total Open Interest	
Today	Previous
81	81

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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