

DERIVATIVES PRICELIST

DERIVATIVES INDEX									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									June 16, 2020
INDEX									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	2	3,327	3,300			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	93	3,349	3,322			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	184	3,385	3,358			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	275	3,426	3,399			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	2	30.95	30.46			24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	93	29.62	31.01	2	59,250	7
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	184	30.25	30.26			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	275	30.95	30.96			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	2	34.95	34.86			5
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	93	35.48	35.49			1
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	184	36.24	36.25			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	275	37.07	37.08			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	2	35.95	35.51			5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	93	34.71	33.63	10	347,100	24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	184	33.33	33.34			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	275	34.10	34.11			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	2	170.00	168.50			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	93	171.50	171.55			6
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	184	175.20	175.25			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	275	179.25	179.30			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	2	320.00	320.00			1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	93	325.75	325.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	184	329.00	329.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	275	336.75	336.75			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	2	9.86	9.90			4
17-Sep-20	KE6000005764	December 23, 2019	September 17, 2020	93	10.05	9.17	3	30,160	5
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	184	9.36	9.36			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	275	9.57	9.58			-

Total Volumes	
Today	Previous
15	-

Total Value	
Today	Previous
436 510	-

Total Open Interest	
Today	Previous
93	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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