

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	1	3,340	3,327			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	92	3,362	3,349			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	183	3,398	3,385			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	274	3,439	3,426			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	1	30.95	30.95			24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	92	29.50	29.62	1	29,500	8
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	183	30.76	30.25			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	274	31.47	30.95			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	1	35.25	34.95	1	35,250	5
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	92	35.88	35.48			1
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	183	36.65	36.24			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	274	37.49	37.07			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	1	35.95	35.95			5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	92	34.12	34.71			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	183	33.85	33.33			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	274	34.63	34.10			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	1	170.00	170.00			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	92	170.00	171.50	1	17,000	6
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	183	178.55	175.20			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	274	182.65	179.25			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	1	320.00	320.00			1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	92	325.50	325.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	183	329.00	329.00			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	274	336.50	336.75			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	1	9.86	9.86			4
17-Sep-20	KE6000005764	December 23, 2019	September 17, 2020	92	10.00	10.05	2	20,000	7
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	183	9.34	9.36			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	274	9.55	9.57			-

Total Volumes	
Today	Previous
5	15

Total Value	
Today	Previous
101 750	436 510

Total Open Interest	
Today	Previous
96	93

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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