

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 18, 2020
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	-	3,340	3,340			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	91	3,362	3,362			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	182	3,397	3,398			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	273	3,438	3,439			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	-	30.95	30.95	24	742,800	-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	91	31.50	29.50			8
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	182	30.76	30.76			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	273	31.46	31.47			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	-	35.80	35.25	5	179,000	-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	91	36.43	35.88			1
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	182	37.21	36.65			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	273	38.06	37.49			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	-	36.05	35.95	5	180,250	-
17-Sep-20	KE6000005512	September 20, 2019	September 17, 2020	91	34.12	34.12	4	136,480	24
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	182	33.89	33.85			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	273	34.67	34.63			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	-	174.75	170.00	1	17,475	-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	91	177.80	170.00			6
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	182	181.60	178.55			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	273	185.80	182.65			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	-	320.00	320.00	1	32,000	-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	91	325.50	325.50			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	182	329.00	329.00			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	273	336.50	336.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	-	9.86	9.86	4	39,440	-
17-Sep-20	KE6000005764	December 23, 2019	September 17, 2020	91	9.12	10.00			7
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	182	9.31	9.34			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	273	9.53	9.55			-

Total Volumes	
Today	Previous
44	5

Total Value	
Today	Previous
1 327 445	101 750

Total Open Interest	
Today	Previous
56	96

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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