

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									March 30, 2020
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	80	3,073	3,011			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	171	3,105	3,043			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	262	3,141	3,079			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	353	3,185	3,121			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	80	26.38	25.74			6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	171	26.96	26.30			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	262	25.70	25.03			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	353	26.34	25.66			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	80	34.50	33.72			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	171	32.72	31.92			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	262	33.47	32.65			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	353	34.31	33.47			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	80	35.52	35.54			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	171	33.76	33.79			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	262	33.53	33.56			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	353	34.37	34.40			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	80	138.50	134.80			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	171	141.50	137.70			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	262	144.75	140.90			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	353	148.35	144.40			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	80	335.00	335.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	171	342.25	342.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	262	346.50	346.75			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	353	355.00	355.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	80	9.40	9.07			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	171	9.60	9.27			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	262	9.82	9.48			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	353	10.07	9.72			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
14	14

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

Nominal:

INDEX-100

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