

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										May 8, 2020
INDEX										
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	41	3,356	3,404				
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	132	3,388	3,435				-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	223	3,428	3,476				-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	314	3,474	3,522				-
SINGLE STOCK FUTURE (\$COM)										
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	41	28.40	29.09	1	28,400		18
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	132	29.12	29.69				3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	223	28.36	28.95				-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	314	29.06	29.65				-
SINGLE STOCK FUTURE (EQTY)										
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	41	39.39	40.06				3
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	132	37.68	38.30				-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	223	38.54	39.18				-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	314	39.48	40.13				-
SINGLE STOCK FUTURE (KCBG)										
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	41	39.29	39.00				5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	132	37.58	37.79				-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	223	37.43	37.65				1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	314	38.35	38.56				-
SINGLE STOCK FUTURE (EABL)										
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	41	171.50	179.65				1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	132	175.10	183.35				-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	223	179.05	187.50				-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	314	183.45	192.05				-
SINGLE STOCK FUTURE (BATK)										
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	41	316.75	317.00				-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	132	323.50	323.50				-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	223	327.25	327.25				-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	314	335.25	335.25				-
SINGLE STOCK FUTURE (ABSA)										
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	41	10.16	10.12				-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	132	10.38	10.33				-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	223	10.56	10.56	1	10,560		1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	314	10.87	10.82				-

Total Volumes	
Today	Previous
2	3

Total Value	
Today	Previous
38 960	119 120

Total Open Interest	
Today	Previous
32	31

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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