

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	22	3,223	3,245			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	113	3,251	3,274			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	204	3,289	3,312			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	295	3,332	3,356			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	22	28.73	29.09			24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	113	29.30	29.67			4
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	204	28.55	28.92			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	295	29.23	29.62			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	22	35.95	34.25			5
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	113	34.14	32.46			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	204	34.91	33.19			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	295	35.75	33.99			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	22	35.75	38.00			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	113	33.94	34.05			7
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	204	33.70	33.81			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	295	34.51	34.62			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	22	163.45	165.25			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	113	166.70	168.50			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	204	170.45	172.30			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	295	174.50	176.45			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	22	320.75	321.25			1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	113	327.25	327.75			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	204	331.00	331.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	295	339.00	339.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	22	9.48	9.63			4
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	113	9.67	9.82			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	204	9.88	10.04			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	295	10.12	10.28			-

Total Volumes	
Today	Previous
-	2

Total Value	
Today	Previous
-	72 250

Total Open Interest	
Today	Previous
62	62

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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