

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 4, 2020
INDEX										
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	45	3,379	3,298				
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	136	3,411	3,330				-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	227	3,451	3,369				-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	318	3,497	3,414				-
SINGLE STOCK FUTURE (\$COM)										
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	45	29.71	28.73				15
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	136	30.32	29.32				3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	227	29.60	28.58				-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	318	30.32	29.28				-
SINGLE STOCK FUTURE (EQTY)										
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	45	38.93	37.95				3
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	136	37.20	36.21				-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	227	38.05	37.04				-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	318	38.98	37.94				-
SINGLE STOCK FUTURE (KCBG)										
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	45	38.67	37.29				4
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	136	36.95	35.54				-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	227	36.78	35.35				1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	318	37.68	36.22				-
SINGLE STOCK FUTURE (EABL)										
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	45	176.50	174.10				1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	136	180.15	177.70				-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	227	184.20	181.75				-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	318	188.70	186.20				-
SINGLE STOCK FUTURE (BATK)										
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	45	327.25	322.50				-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	136	334.00	329.00				-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	227	338.00	333.00				-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	318	346.25	341.25				-
SINGLE STOCK FUTURE (ABSA)										
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	45	9.77	9.78				-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	136	9.98	9.99				-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	227	10.20	10.21				-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	318	10.45	10.46				-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
27	27

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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