

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 6, 2020
INDEX										
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	43	3,517	3,451				
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	134	3,550	3,484				-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	225	3,591	3,525				-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	316	3,639	3,572				-
SINGLE STOCK FUTURE (\$COM)										
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	43	29.96	30.00	3	89,900		18
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	134	31.29	30.78				3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	225	30.58	30.06				-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	316	31.33	30.80				-
SINGLE STOCK FUTURE (EQTY)										
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	43	42.28	40.13				3
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	134	40.63	38.43				-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	225	41.55	39.30				-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	316	42.56	40.26				-
SINGLE STOCK FUTURE (KCBG)										
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	43	42.23	38.00				4
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	134	40.58	37.30				-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	225	40.49	37.14				1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	316	41.48	38.05				-
SINGLE STOCK FUTURE (EABL)										
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	43	176.40	181.25				1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	134	180.05	184.95				-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	225	184.15	189.15				-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	316	188.60	193.75				-
SINGLE STOCK FUTURE (BATK)										
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	43	317.00	317.25				-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	134	323.50	323.75				-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	225	327.25	327.75				-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	316	335.25	335.50				-
SINGLE STOCK FUTURE (ABSA)										
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	43	10.32	10.02				-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	134	10.54	10.23				-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	225	10.78	10.46				-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	316	11.04	10.72				-

Total Volumes	
Today	Previous
3	3

Total Value	
Today	Previous
89 900	98 000

Total Open Interest	
Today	Previous
30	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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