

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									May 12, 2020
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	37	3,322	3,352			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	128	3,354	3,384			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	219	3,393	3,423			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	310	3,438	3,469			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	37	27.55	28.46	6	165,300	24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	128	28.73	29.04			3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	219	27.97	28.29			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	310	28.65	28.98			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	37	37.80	38.81			3
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	128	36.05	37.09			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	219	36.87	37.93			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	310	37.77	38.86			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	37	38.90	39.27	1	38,900	5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	128	39.75	37.55	12	477,000	10
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	219	37.29	37.40			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	310	38.20	38.31			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	37	170.90	170.90			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	128	174.40	174.45			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	219	178.35	178.40			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	310	182.70	182.75			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	37	315.00	318.25	1	31,500	1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	128	323.00	324.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	219	326.75	328.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	310	334.75	336.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	37	9.80	10.01			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	128	10.01	10.22			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	219	10.23	10.45			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	310	10.48	10.70			-

Total Volumes	
Today	Previous
20	-

Total Value	
Today	Previous
712,700	-

Total Open Interest	
Today	Previous
49	32

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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