

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 20, 2020
INDEX									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	29	3,284	3,298			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	120	3,314	3,328			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	211	3,352	3,367			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	302	3,397	3,411			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	29	29.12	29.32			24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	120	29.70	29.92			3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	211	28.96	29.18			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	302	29.66	29.88			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	29	36.95	37.15			4
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	120	35.16	35.38			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	211	35.96	36.18			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	302	36.83	37.06			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	29	37.20	37.76			5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	120	35.42	36.00			7
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	211	35.22	35.81			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	302	36.07	36.67			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	29	163.65	165.15			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	120	166.95	168.50			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	211	170.70	172.35			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	302	174.80	176.45			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	29	319.00	321.25			1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	120	325.25	327.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	211	329.25	331.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	302	337.00	339.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006457	December 23, 2019	June 18, 2020	29	9.59	9.64			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	120	9.78	9.84			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	211	10.00	10.06			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	302	10.25	10.30			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open	Interest
Today	Previous
46	46

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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