

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 21, 2020
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	28	3,249	3,284			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	119	3,279	3,314			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	210	3,317	3,352			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	301	3,361	3,397			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	28	28.91	29.12			24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	119	29.49	29.70			3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	210	28.74	28.96			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	301	29.44	29.66			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	28	36.09	36.95			4
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	119	34.29	35.16			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	210	35.00	35.96	5	175,000	5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	301	35.91	36.83			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	28	36.14	37.20			5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	119	34.34	35.42			7
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	210	36.00	35.22	5	180,000	5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	301	34.94	36.07			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	28	161.85	163.65			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	119	165.10	166.95			-
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	210	168.85	170.70			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	301	172.90	174.80			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	28	318.50	319.00			1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	119	325.00	325.25			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	210	328.75	329.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	301	336.75	337.00			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	28	9.80	9.59	4	39,200	4
17-Sep-20	KE6000005764	December 23, 2019	September 17, 2020	119	9.63	9.78			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	210	9.85	10.00			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	301	10.08	10.25			-

Total Volumes	
Today	Previous
14	-

Total Value	
Today	Previous
394,200	-

Total Open Interest	
Today	Previous
59	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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