

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									June 3, 2020
INDEX									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	15	3,208	3,202			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	106	3,234	3,227			-
17-Dec-20	KE6000006210	December 20, 2019	December 17, 2020	197	3,269	3,263			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	288	3,310	3,303			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	15	29.15	28.80			24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	106	29.71	29.36			4
17-Dec-20	KE6000005873	December 20, 2019	December 17, 2020	197	28.95	28.59			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	288	29.62	29.26			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	15	34.81	35.12			5
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	106	35.47	35.79			-
17-Dec-20	KE6000006327	December 20, 2019	December 17, 2020	197	36.26	36.58			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	288	37.10	37.43			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	15	35.01	35.42			5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	106	33.15	33.57			7
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	197	32.88	33.31			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	288	33.65	34.09			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	15	165.50	164.05			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	106	168.65	167.20			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	197	172.40	170.85			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	288	176.40	174.85			-
SINGLE STOCK FUTURE (BTK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	15	320.50	320.50			1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	106	326.50	326.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	197	330.25	330.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	288	338.00	338.00			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	15	10.82	10.82			4
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	106	11.02	11.03			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	197	11.27	11.27			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	288	11.53	11.53			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
61	61

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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