

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 13, 2020
INDEX									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	36	3,252	3,322			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	127	3,283	3,354			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	218	3,321	3,393			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	309	3,365	3,438			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	36	27.94	27.55			24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	127	28.52	28.73			3
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	218	27.75	27.97			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	309	28.43	28.65			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	36	36.09	37.80			3
17-Sep-20	KE6000005434	September 20, 2019	September 17, 2020	127	34.30	34.05			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	218	35.08	36.87			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	309	35.93	37.77			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	36	38.20	38.90			5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	127	36.46	39.75			10
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	218	36.28	37.29			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	309	37.16	38.20			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	36	166.60	170.90			1
17-Sep-20	KE6000005997	September 20, 2019	September 17, 2020	127	170.00	174.40			-
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	218	173.85	178.35			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	309	178.05	182.70			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	36	316.50	315.00			1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	127	323.00	323.00			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	218	326.75	326.75			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	309	334.75	334.75			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	36	9.85	9.80			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	127	10.06	10.01			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	218	10.28	10.23			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	309	10.53	10.48			-

Total Volumes	
Today	Previous
-	20

Total Value	
Today	Previous
-	712,700

Total Open Interest	
Today	Previous
49	49

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- 100 below Kes.100
 100 above Kes.100
 Nominal: INDEX-100

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