

DERIVATIVES PRICELIST

DERIVATIVES (FUTURES)									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									May 11, 2020
INDEX									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	38	3,352	3,356			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	129	3,384	3,388			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	220	3,423	3,428			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	311	3,469	3,474			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	38	28.46	28.40			18
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	129	29.04	29.12			3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	220	28.29	28.36			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	311	28.98	29.06			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	38	38.81	39.39			3
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	129	37.09	37.68			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	220	37.93	38.54			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	311	38.86	39.48			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	38	39.27	39.29			5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	129	37.55	37.58			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	220	37.40	37.43			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	311	38.31	38.35			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	38	170.90	171.50			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	129	174.45	175.10			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	220	178.40	179.05			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	311	182.75	183.45			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	38	318.25	316.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	129	324.75	323.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	220	328.50	327.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	311	336.50	335.25			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	38	10.01	10.16			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	129	10.22	10.38			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	220	10.45	10.56			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	311	10.70	10.87			-

Total Volumes	
Today	Previous
-	2

Total Value	
Today	Previous
-	38 960

Total Open Interest	
Today	Previous
32	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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