

**DERIVATIVES PRICELIST**

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									<b>April 16, 2020</b>
<b>INDEX</b>									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	63	3,145	3,164			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	154	3,176	3,195			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	245	3,214	3,232			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	336	3,257	3,276			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	63	27.71	27.76			14
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	154	28.29	28.35			1
17-Dec-20	KE6000006873	December 20, 2020	December 17, 2020	245	27.06	27.12			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	336	27.72	27.78			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	63	33.67	34.00			2
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	154	31.85	32.12			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	245	32.58	32.86			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	336	33.38	33.66			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	63	35.44	35.00			3
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	154	33.66	33.62			-
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	245	33.43	33.38			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	336	34.25	34.20			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	63	149.90	151.70			2
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	154	153.05	154.90			-
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	245	156.55	158.40			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	336	160.35	162.30			-
<b>SINGLE STOCK FUTURE (BANK)</b>									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	63	358.25	333.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	154	365.75	340.75			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	245	370.50	345.00			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	336	379.50	353.50			-
<b>SINGLE STOCK FUTURE (ABSA)</b>									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	63	9.46	9.41			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	154	9.66	9.61			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	245	9.88	9.83			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	336	10.12	10.07			-

Total Volumes	
Today	Previous
-	3

Total Value	
Today	Previous
-	104,000

Total Open Interest	
Today	Previous
23	23

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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