

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									April 23, 2020
INDEX									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	56	3,206	3,205			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	147	3,234	3,233			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	238	3,272	3,271			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	329	3,316	3,316			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	56	28.49	28.24			15
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	147	29.06	27.00			3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	238	27.85	27.59			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	329	28.53	28.27			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	56	35.31	36.12			3
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	147	33.49	34.32			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	238	34.25	35.11			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	329	35.10	35.97			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	56	37.02	37.13			4
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	147	35.24	35.36			-
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	238	35.04	35.16			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	329	35.91	36.03			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	56	150.50	149.50			2
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	147	153.55	152.55			-
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	238	157.00	156.00			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	329	160.90	159.85			-
SINGLE STOCK FUTURE (BANK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	56	324.00	324.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	147	330.50	331.00			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	238	334.50	335.00			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	329	342.75	343.25			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	56	9.91	9.55			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	147	10.11	9.75			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	238	10.34	9.97			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	329	10.59	10.22			-

Total Volumes	
Today	Previous
-	3

Total Value	
Today	Previous
-	81,000

Total Open Interest	
Today	Previous
28	28

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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