

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									March 26, 2020
INDEX									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	84	2,980	2,959			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	175	3,011	2,989			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	266	3,046	3,025			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	357	3,090	3,068			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	84	25.04	24.75			6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	175	25.57	25.42			-
17-Dec-20	KE6000006873	December 20, 2020	December 17, 2020	266	24.28	24.13			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	357	24.90	24.75			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	84	33.67	33.38			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	175	31.86	31.56			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	266	32.60	32.29			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	357	33.43	33.11			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	84	35.60	35.61			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	175	33.84	33.85			-
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	266	33.61	33.62			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	357	34.47	34.48			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	84	135.35	139.45			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	175	138.25	142.40			-
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	266	141.40	145.70			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	357	144.95	149.35			-
SINGLE STOCK FUTURE (BTK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	84	339.75	353.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	175	347.25	361.25			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	266	351.50	366.00			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	357	360.50	375.25			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	84	9.15	8.69			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	175	9.35	8.87			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	266	9.56	9.08			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	357	9.81	9.31			-

Total Volumes	
Today	Previous
-	4

Total Value	
Today	Previous
-	99,000

Total Open Interest	
Today	Previous
14	14

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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