

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 14, 2020
INDEX									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	65	3,133	3,079			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	156	3,164	3,110			-
17-Dec-20	KE6000006210	December 20, 2019	December 17, 2020	247	3,201	3,147			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	338	3,244	3,190			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	65	27.36	26.68			14
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	156	27.94	27.25			1
17-Dec-20	KE6000005873	December 20, 2019	December 17, 2020	247	26.70	26.00			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	338	27.36	26.64			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	65	33.43	33.22			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	156	31.61	31.39			-
17-Dec-20	KE6000006327	December 20, 2019	December 17, 2020	247	32.34	32.12			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	338	33.13	32.91			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	65	35.51	34.94			4
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	156	33.73	33.16			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	247	33.50	32.91			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	338	34.32	33.72			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	65	154.50	144.30			2
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	156	157.75	147.35			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	247	161.35	150.75			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	338	165.30	154.45			-
SINGLE STOCK FUTURE (BTK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	65	333.75	334.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	156	340.75	341.25			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	247	345.00	345.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	338	353.50	354.00			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	65	9.57	9.08			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	156	9.77	9.28			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	247	9.99	9.49			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	338	10.24	9.72			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

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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