

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 15, 2020
INDEX									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	64	3,164	3,133			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	155	3,195	3,164			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	246	3,232	3,201			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	337	3,276	3,244			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	64	27.76	27.36			14
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	155	28.35	27.94			1
17-Dec-20	KE6000006873	December 20, 2020	December 17, 2020	246	27.12	26.70			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	337	27.78	27.36			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	64	34.00	33.43	1	34,000	2
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	155	32.12	31.61			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	246	32.86	32.34			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	337	33.66	33.13			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	64	35.00	35.51	2	70,000	3
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	155	33.62	33.73			-
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	246	33.38	33.50			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	337	34.20	34.32			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	64	151.70	154.50			2
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	155	154.90	157.75			-
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	246	158.40	161.35			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	337	162.30	165.30			-
SINGLE STOCK FUTURE (BANK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	64	333.75	333.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	155	340.75	340.75			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	246	345.00	345.00			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	337	353.50	353.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	64	9.41	9.57			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	155	9.61	9.77			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	246	9.83	9.99			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	337	10.07	10.24			-

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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