

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 24, 2020
INDEX									
18-Jun-20	KE6000001745	July 4, 2019	June 18, 2020	55	3.184	3.206			
17-Sep-20	KE6000003329	September 20, 2019	September 17, 2020	146	3.213	3.234			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	237	3.251	3.272			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	328	3.295	3.316			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004749	July 4, 2019	June 18, 2020	55	27.82	28.49			15
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	146	28.39	29.06			3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	237	27.16	27.85			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	328	27.83	28.53			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	55	34.94	35.31			3
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	146	33.12	33.49			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	237	33.88	34.25			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	328	34.72	35.10			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	55	36.96	37.02			4
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	146	35.19	35.24			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	237	34.99	35.04			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	328	35.85	35.91			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	55	153.45	150.50			2
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	146	156.60	153.55			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	237	160.15	157.00			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	328	164.10	160.90			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	55	311.50	324.00			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	146	317.75	330.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	237	321.50	334.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	328	329.25	342.75			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	55	9.80	9.91			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	146	10.00	10.11			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	237	10.23	10.34			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	328	10.48	10.59			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

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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