

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 29, 2020
INDEX									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	50	3,271	3,188			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	141	3,300	3,216			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	232	3,339	3,254			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	323	3,384	3,298			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	50	29.25	27.95			15
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	141	29.84	28.51			3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	232	29.11	27.29			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	323	29.82	27.96			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	50	37.12	36.17			3
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	141	35.34	34.37			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	232	36.15	35.16			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	323	37.04	36.02			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	50	36.62	36.12			4
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	141	34.83	34.33			-
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	232	34.62	34.11			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	323	35.47	34.94			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	50	140.00	155.10	1	14,000	1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	141	165.90	158.25			-
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	232	169.70	161.85			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	323	173.85	165.80			-
SINGLE STOCK FUTURE (BANK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	50	302.00	305.00			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	141	308.00	311.25			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	232	311.50	314.75			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	323	319.25	322.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	50	9.74	9.79			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	141	9.94	9.99			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	232	10.16	10.22			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	323	10.41	10.47			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
14,000	-

Total Open Interest	
Today	Previous
27	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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