

## 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 24, 2020
INDEX									
18-Jun-20	KE6000001745	July 4, 2019	June 18, 2020	86	2.973	3.109			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	177	3.003	3.141			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	268	3.039	3.178			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	359	3.083	3.224			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004749	July 4, 2019	June 18, 2020	86	24.85	25.01			6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	177	25.38	25.54			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	268	24.08	24.25			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	359	24.70	24.87			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	86	32.75	36.29	1	32.750	1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	177	31.26	34.54			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	268	31.98	35.33			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	359	32.79	36.23			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	86	34.45	38.07			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	177	32.66	36.36			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	268	32.41	36.19			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	359	33.24	37.11			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	86	146.85	155.80			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	177	150.00	159.10			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	268	153.40	162.75			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	359	157.30	166.90			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	86	353.75	356.00			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	177	361.25	363.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	268	366.00	368.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	359	375.25	377.75			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	86	9.00	9.47			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	177	9.19	9.67			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	268	9.40	9.89			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	359	9.64	10.14			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
32 750	-

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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