

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									May 5, 2020
INDEX									
18-Jun-20	KE6000001745	July 4, 2019	June 18, 2020	44	3,451	3,379			
17-Sep-20	KE6000003329	September 20, 2019	September 17, 2020	135	3,484	3,411			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	226	3,525	3,451			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	317	3,572	3,497			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004749	July 4, 2019	June 18, 2020	44	30.00	29.71	2	60,000	15
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	135	30.78	30.32			3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	226	30.06	29.60			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	317	30.80	30.32			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	44	40.13	38.93			3
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	135	38.43	37.20			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	226	39.30	38.05			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	317	40.26	38.98			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	44	38.00	38.67	1	38,000	4
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	135	37.30	36.95			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	226	37.14	36.78			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	317	38.05	37.68			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	44	181.25	176.50			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	135	184.95	180.15			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	226	189.15	184.20			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	317	193.75	188.70			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	44	317.25	327.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	135	323.75	334.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	226	327.75	338.00			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	317	335.50	346.25			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	44	10.02	9.77			-
17-Sep-20	KE6000006744	December 23, 2019	September 17, 2020	135	10.23	9.98			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	226	10.46	10.20			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	317	10.72	10.45			-

Total Volumes	
Today	Previous
3	-

Total Value	
Today	Previous
98,000	-

Total Open Interest	
Today	Previous
27	27

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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