

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									<b>May 7, 2020</b>
<b>INDEX</b>									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	42	3,404	3,517			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	133	3,435	3,550			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	224	3,476	3,591			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	315	3,522	3,639			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	42	29.09	29.96			18
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	133	29.69	31.29			3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	224	28.95	30.58			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	315	29.65	31.33			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	42	40.06	42.28	2	80,120	3
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	133	38.30	40.63			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	224	39.18	41.55			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	315	40.13	42.56			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	42	39.00	42.23	1	39,000	5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	133	37.79	40.58			-
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	224	37.65	40.49			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	315	38.56	41.48			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	42	179.65	176.40			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	133	183.35	180.05			-
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	224	187.50	184.15			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	315	192.05	188.60			-
<b>SINGLE STOCK FUTURE (BANK)</b>									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	42	317.00	317.00			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	133	323.50	323.50			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	224	327.25	327.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	315	335.25	335.25			-
<b>SINGLE STOCK FUTURE (ABSA)</b>									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	42	10.12	10.32			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	133	10.33	10.54			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	224	10.56	10.78			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	315	10.82	11.04			-

Total Volumes	
Today	Previous
3	3

Total Value	
Today	Previous
119,120	89,900

Total Open Interest	
Today	Previous
31	30

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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