

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									May 19, 2020
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	30	3,298	3,254			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	121	3,328	3,283			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	212	3,367	3,322			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	303	3,411	3,366			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	30	29.32	29.02			24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	121	29.92	29.61			3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	212	29.18	28.87			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	303	29.88	29.57			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	30	37.15	35.00			4
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	121	35.38	33.85			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	212	36.18	34.62			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	303	37.06	35.46			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	30	37.76	36.21			5
17-Sep-20	KE6000005512	September 20, 2019	September 17, 2020	121	36.00	34.42			7
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	212	35.81	34.19			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	303	36.67	35.02			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	30	165.15	165.70			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	121	168.50	169.05			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	212	172.35	172.90			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	303	176.45	177.05			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	30	321.25	316.25			1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	121	327.75	322.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	212	331.50	326.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	303	339.50	334.25			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	30	9.64	9.64			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	121	9.84	9.84			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	212	10.06	10.06			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	303	10.30	10.30			-

Total Volumes	
Today	Previous
-	1

Total Value	
Today	Previous
-	35 000

Total Open Interest	
Today	Previous
46	46

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

Nominal:

INDEX-100

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