

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 18, 2020
INDEX									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	31	3,254	3,182			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	122	3,283	3,211			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	213	3,322	3,249			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	304	3,366	3,292			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	31	29.02	27.78			24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	122	29.61	28.35			3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	213	28.87	27.58			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	304	29.57	28.25			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	31	35.00	33.86	1	35,000	4
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	122	33.85	32.03			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	213	34.62	32.76			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	304	35.46	33.55			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	31	36.21	35.82			5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	122	34.42	35.00			7
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	213	34.19	33.80			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	304	35.02	34.62			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	31	165.70	165.80			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	122	169.05	169.20			-
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	213	172.90	173.00			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	304	177.05	177.20			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	31	316.25	316.50			1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	122	322.75	323.00			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	213	326.50	326.75			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	304	334.25	334.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	31	9.64	9.65			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	122	9.84	9.85			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	213	10.06	10.07			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	304	10.30	10.31			-

Total Volumes	
Today	Previous
1	5

Total Value	
Today	Previous
35,000	175,000

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

INDEX-100

Nominal:

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