

## 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									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	73	3,176	3,223			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	164	3,209	3,257			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	255	3,247	3,296			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	346	3,292	3,341			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	73	27.92	29.15			14
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	164	28.51	29.78			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	255	27.29	28.58			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	346	27.97	29.29			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	73	34.65	34.47			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	164	32.87	32.69			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	255	33.62	33.44			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	346	34.45	34.27			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	73	35.26	35.08			4
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	164	33.49	33.31			-
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	255	33.26	33.07			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	346	34.08	33.89			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	73	155.50	154.85			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	164	158.85	158.20			-
17-Dec-20	KE6000005980	December 20, 2020	December 17, 2020	255	162.50	161.85			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	346	166.50	165.80			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	73	334.50	339.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	164	341.50	347.00			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	255	345.75	351.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	346	354.25	360.00			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	73	9.15	9.13			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	164	9.35	9.33			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	255	9.56	9.55			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	346	9.80	9.78			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
21	21

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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