

## DERIVATIVES PRICELIST

DERIVATIVES FUNDING									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									April 28, 2020
INDEX									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	51	3,188	3,183			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	142	3,216	3,212			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	233	3,254	3,249			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	324	3,298	3,293			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	51	27.95	27.80			15
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	142	28.51	28.37			3
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	233	27.29	27.14			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	324	27.96	27.81			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	51	36.17	34.97			3
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	142	34.37	33.15			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	233	35.16	33.91			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	324	36.02	34.74			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	51	36.12	37.29			4
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	142	34.33	35.52			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	233	34.11	35.33			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	324	34.94	36.20			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	51	155.10	154.40			2
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	142	158.25	157.50			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	233	161.85	161.10			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	324	165.80	165.05			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	51	305.00	312.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	142	311.25	318.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	233	314.75	322.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	324	322.50	330.50			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	51	9.79	9.74			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	142	9.99	9.94			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	233	10.22	10.17			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	324	10.47	10.42			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
28	28

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

SSE-1000 below Kgs 100

100 above Kes.100

INDEX-100

**Nominal:**

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