

## 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	14	3,218	3,208			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	105	3,243	3,234			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	196	3,279	3,269			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	287	3,320	3,310			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	14	29.65	29.15			24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	105	30.21	29.71			4
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	196	29.46	28.95			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	287	30.15	29.62			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	14	34.30	34.81			5
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	105	34.96	35.47			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	196	35.73	36.26			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	287	36.56	37.10			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	14	34.96	35.01			5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	105	33.10	33.15			7
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	196	32.82	32.88			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	287	33.59	33.65			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	14	166.25	165.50			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	105	169.40	168.65			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	196	173.15	172.40			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	287	177.15	176.40			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	14	319.50	320.50			1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	105	325.50	326.50			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	196	329.00	330.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	287	336.75	338.00			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	14	10.12	10.82			4
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	105	9.39	11.02			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	196	9.60	11.27			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	287	9.82	11.53			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
61	61

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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