

## DERIVATIVES PRICELIST

DERIVATIVES INDEX									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									June 8, 2020
INDEX									
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	10	3,242	3,200			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	101	3,267	3,226			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	192	3,304	3,263			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	283	3,346	3,304			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	10	29.93	29.54			24
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	101	30.50	30.11			4
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	192	29.76	29.36			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	283	30.46	30.06			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	10	34.64	33.20			5
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	101	35.50	33.84	1	35,500	1
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	192	36.07	34.59			5
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	283	36.92	35.40			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	10	35.24	34.95			5
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	101	34.50	33.10	8	276,000	15
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	192	33.12	32.83			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	283	33.90	33.61			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	10	166.90	167.25			1
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	101	169.00	169.00	2	33,800	6
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	192	173.85	174.20			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	283	177.90	178.35			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	10	320.25	320.25			1
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	101	326.25	326.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	192	330.00	330.25			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	283	337.75	338.00			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	10	9.99	10.06			4
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	101	10.00	9.34	2	20,000	2
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	192	9.47	9.55			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	283	9.69	9.77			-

Total Volumes	
Today	Previous
13	4

Total Value	
Today	Previous
365 300	67 600

Total Open Interest	
Today	Previous
78	65

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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