

## 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									March 20, 2020
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	90	3,244	3,238			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	181	3,276	3,272			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	272	3,315	3,311			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	363	3,363	3,218			-
SINGLE STOCK FUTURE (\$COM)									
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	90	25.84	25.85			6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	181	26.39	26.41			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	272	25.12	25.14			-
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	363	25.77	25.40			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	90	39.63	37.74			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	181	37.94	38.55			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	272	38.82	39.44			-
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	363	39.81	39.05			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	90	41.26	41.32			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	181	39.61	39.68			-
17-Dec-20	KE6000006103	December 20, 2020	December 17, 2020	272	39.52	39.60			1
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	363	40.53	40.60			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	90	159.45	160.80			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	181	162.85	164.25			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	272	166.60	168.05			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	363	170.85	160.50			-
SINGLE STOCK FUTURE (BATK)									
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	90	361.75	366.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	181	369.50	374.50			-
17-Dec-20	KE6000006095	December 20, 2020	December 17, 2020	272	374.50	379.50			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	363	384.00	390.00			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	90	10.29	10.29			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	181	10.51	10.51			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	272	10.75	10.76			-
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	363	11.02				-

Total Volumes	
Today	Previous
-	34

Total Value	
Today	Previous
-	1 222 790

Total Open Interest	
Today	Previous
14	14

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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