

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 23, 2019
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	87	4.058	4.042			1
18-Jun-20	KE6000001745	July 4, 2019	June 18, 2020	178	4.101	4.086			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	269	4.161	4.146			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	360	4.238	4.224			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	87	32.17	31.84			2
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	178	32.87	32.53			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	269	33.71	33.36			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	360	34.69	34.34			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	87	53.11	53.91			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	178	54.27	55.09			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	269	55.65	56.50			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	360	57.27	58.15			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	87	54.38	54.17			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	178	55.57	55.35			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	269	56.98	56.76			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	360	58.64	58.43			-
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	87	198.70	198.85			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	178	203.05	203.20			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	269	208.20	208.35			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	360	214.25	214.50			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	87	478.75	479.00			1
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	178	489.00	489.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	269	501.50	502.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	360	516.25	516.75			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	87	13.32				-
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	178	13.61				-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	269	13.95				-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	360	14.36				-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
4	4

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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