

## 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									February 3, 2020
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	45	4,041	4,050			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	136	4,081	4,070			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	227	4,135	4,124			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	318	4,205	4,194			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	45	31.01	30.68			9
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	136	31.67	31.33			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	227	32.43	32.09			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	318	31.45	31.10			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	45	50.60	51.62			7
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	136	49.66	49.44			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	227	50.86	50.64			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	318	52.27	52.05			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	45	52.36	52.25			6
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	136	53.47	53.76			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	227	52.22	52.53			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	318	52.67	52.99			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	45	214.20	215.85			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	136	216.20	217.90			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	227	221.40	223.15			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	318	227.50	229.35			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	45	503.25	493.50			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	136	482.25	472.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	227	493.75	483.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	318	504.00	493.75			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	45	13.29	13.15			8
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	136	12.67	12.52			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	227	12.97	12.83			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	318	13.34	13.19			-

Total Volumes	
Today	Previous
-	4

Total Value	
Today	Previous
-	560 500

Total Open Interest	
Today	Previous
35	35

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

**Nominal:**

INDEX-100

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