

## DERIVATIVES PRICELIST

DERIVATIVES (FUTURES)									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	77	4,121	4,120			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	168	4,163	4,163			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	259	4,222	4,223			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	350	4,300	4,300			-
SINGLE STOCK FUTURE (\$COM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	77	31.75	31.96			2
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	168	32.43	32.65			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	259	33.24	33.47			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	350	32.32	34.44			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	77	55.02	54.29			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	168	54.20	55.46			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	259	55.56	56.85			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	350	57.18	58.50			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	77	55.02	54.80			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	168	56.21	55.98			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	259	55.09	57.38			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	350	55.68	59.05			-
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	77	198.80	201.40			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	168	200.50	205.75			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	259	205.55	210.90			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	350	211.50	217.05			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	77	484.75	507.25			1
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	168	463.25	518.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	259	475.00	531.25			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	350	485.25	546.50			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	77	13.54	13.55			-
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	168	12.93	13.84			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	259	13.25	14.19			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	350	13.64	14.60			-

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

**Nominal:**

INDEX-100

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