

## 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
									January 3, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	76	4,156	4,121			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	167	4,198	4,163			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	258	4,258	4,222			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	349	4,336	4,300			-
SINGLE STOCK FUTURE (\$COM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	76	31.99	31.75			2
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	167	32.68	32.43			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	258	33.50	33.24			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	349	32.59	32.32			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	76	55.77	55.02			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	167	54.96	54.20			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	258	56.35	55.56			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	349	57.98	57.18			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	76	55.77	55.02			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	167	56.97	56.21			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	258	55.87	55.09			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	349	56.49	55.68			-
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	76	200.25	198.80			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	167	202.00	200.50			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	258	207.10	205.55			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	349	213.10	211.50			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	76	478.50	484.75			1
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	167	457.00	463.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	258	468.50	475.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	349	478.75	485.25			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	76	13.54	13.54			-
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	167	12.92	12.93			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	258	13.25	13.25			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	349	13.64	13.64			-

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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