

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									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	63	4,120	4,118			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	154	4,161	4,159			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	245	4,218	4,216			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	336	4,293	4,292			-
SINGLE STOCK FUTURE (\$COM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	63	32.35	32.70			6
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	154	33.04	33.05			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	245	33.85	33.86			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	336	32.93	32.94			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	63	52.32	52.58			5
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	154	52.00	52.00	1	52,000	1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	245	52.69	52.97			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	336	54.19	54.48			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	63	51.75	52.07	1	51,750	7
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	154	53.43	53.18			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	245	52.21	51.96			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	336	52.70	52.44			-
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	63	207.75	207.25			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	154	209.60	209.15			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	245	214.75	214.30			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	336	220.85	220.40			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	63	490.25	487.50			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	154	468.75	466.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	245	480.50	477.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	336	490.50	487.75			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	63	13.60	13.75			5
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	154	12.98	13.14			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	245	13.30	13.47			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	336	13.68	13.85			-

Total Volumes	
Today	Previous
2	6

Total Value	
Today	Previous
103 750	215 500

Total Open Interest	
Today	Previous
27	28

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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