

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									March 2, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	17	3,707	3,663			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	108	3,737	3,693			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	199	3,780	3,736			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	290	3,833	3,789			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	17	28.25	28.00	2	56,500	8
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	108	28.71	28.70			6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	199	29.36	29.17			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	290	28.21	28.02			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	17	47.00	45.37	3	141,000	10
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	108	46.06	44.25			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	199	47.11	45.26			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	290	48.28	46.40			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	17	46.75	47.50			28
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	108	47.66	49.00			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	199	46.21	44.47			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	290	46.36	44.58			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	17	195.40	194.75			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	108	196.65	196.05			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	199	201.10	200.50			-
17-Dec-20	KE60000005980	December 20, 2019	December 17, 2020	290	206.15	205.50			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	17	486.00	489.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	108	465.00	468.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	199	475.50	479.25			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	290	484.00	487.50			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	17	12.98	12.98			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	108	12.33	12.34			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	199	12.61	12.62			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	290	12.92	12.93			-

Total Volumes	
Today	Previous
5	13

Total Value	
Today	Previous
197,500	509,300

Total Open	Interest
Today	Previous
72	75

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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