

## 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 4, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	15	3.837	3.783			1
18-Jun-20	KE6000001745	July 4, 2019	June 18, 2020	106	3.867	3.813			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	197	3.911	3.856			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	288	3.966	3.910			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	15	29.15	28.16			8
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	106	29.71	28.70			6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	197	30.39	29.35			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	288	29.26	28.20			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	15	49.19	47.15			10
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	106	48.13	46.05			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	197	49.22	47.09			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	288	50.45	48.27			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	15	49.75	46.74	3	149,250	28
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	106	50.55	47.65			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	197	49.16	46.20			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	288	49.38	46.35			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	15	201.60	195.35			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	106	202.95	196.60			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	197	207.55	201.05			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	288	212.70	206.05			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	15	484.75	485.75			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	106	463.75	465.00			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	197	474.25	475.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	288	482.50	483.75			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	15	13.12	12.98			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	106	12.47	12.32			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	197	12.76	12.60			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	288	13.08	12.92			-

Total Volumes	
Today	Previous
3	-

Total Value	
Today	Previous
149,250	-

Total Open Interest	
Today	Previous
72	72

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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