

## 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
									March 5, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	14	3,890	3,837			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	105	3,920	3,867			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	196	3,965	3,911			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	287	4,020	3,966			-
SINGLE STOCK FUTURE (\$COM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	14	29.60	29.15			8
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	105	30.17	29.71			6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	196	30.85	30.39			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	287	29.74	29.26			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	14	49.00	49.19	1	49,000	9
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	105	49.00	48.13	3	147,000	1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	196	50.04	49.22			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	287	51.29	50.45			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	14	49.10	49.75	5	245,500	28
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	105	51.56	50.55			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	196	50.19	49.16			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	287	50.44	49.38			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	14	202.35	201.60			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	105	203.65	202.95			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	196	208.25	207.55			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	287	213.45	212.70			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	14	481.75	484.75			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	105	460.75	463.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	196	471.00	474.25			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	287	479.25	482.50			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	14	13.32	13.12			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	105	12.67	12.47			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	196	12.96	12.76			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	287	13.29	13.08			-

Total Volumes	
Today	Previous
9	3

Total Value	
Today	Previous
441 500	149 250

Total Open Interest	
Today	Previous
71	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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