

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									March 9, 2020
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	10	3,689	3,890			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	101	3,716	3,920			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	192	3,757	3,965			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	283	3,806	4,020			-
SINGLE STOCK FUTURE (\$COM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	10	29.00	29.60	2	58,000	6
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	101	27.90	30.17			6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	192	28.51	30.85			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	283	27.32	29.74			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	10	46.25	49.00			9
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	101	45.12	49.00			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	192	46.12	50.04			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	283	47.23	51.29			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	10	46.76	49.10			28
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	101	47.63	51.56			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	192	46.16	50.19			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	283	46.27	50.44			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	10	195.45	202.35			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	101	196.60	203.65			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	192	200.95	208.25			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	283	205.80	213.45			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	10	476.50	481.75			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	101	455.00	460.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	192	465.25	471.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	283	472.75	479.25			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	10	13.12	13.32			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	101	12.46	12.67			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	192	12.74	12.96			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	283	13.04	13.29			-

Total Volumes	
Today	Previous
2	9

Total Value	
Today	Previous
58 000	441 500

Total Open Interest	
Today	69
Previous	71

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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