

## 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 11, 2020
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	8	3,711	3,695			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	99	3,738	3,722			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	190	3,779	3,763			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	281	3,828	3,812			-
SINGLE STOCK FUTURE (\$COM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	8	28.00	27.78	3	84,000	6
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	99	27.62	28.30	2	55,250	8
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	190	29.02	28.92			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	281	27.84	27.74			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	8	47.14	47.15			9
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	99	46.01	46.02			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	190	47.03	47.05			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	281	48.16	48.18			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	8	48.70	47.85			28
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	99	49.60	48.74			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	190	48.17	47.30			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	281	48.32	47.43			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	8	198.65	195.70			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	99	199.80	196.80			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	190	204.25	201.15			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	281	209.15	206.00			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	8	466.25	466.50			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	99	444.75	444.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	190	454.50	454.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	281	462.00	462.00			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	8	12.81	12.81			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	99	12.15	12.15			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	190	12.42	12.42			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	281	12.72	12.72			-

Total Volumes	
Today	Previous
5	-

Total Value	
Today	Previous
139,250	-

Total Open Interest	
Today	Previous
71	69

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

**Nominal:**

INDEX-100

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