

## 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 17, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	2	3.253	3.253	1	325,300	-
18-Jun-20	KE6000001745	July 4, 2019	June 18, 2020	93	3.292	3.275			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	184	3.326	3.309			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	275	3.366	3.349			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	2	25.11	24.46			4
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	93	25.56	24.90			6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	184	26.11	25.44			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	275	24.84	24.15			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	2	39.26	39.75			5
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	93	37.96	38.58			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	184	38.78	39.41			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	275	39.68	40.33			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	2	41.71	43.12			20
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	93	41.00	40.99	2	82,000	6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	184	40.85	39.35			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	275	40.79	39.26			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	2	175.25	180.55			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	93	175.90	181.25			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	184	179.65	185.20			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	275	183.85	189.50			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	2	398.25	400.00			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	93	375.00	377.00			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	184	383.25	385.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	275	388.50	390.50			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000004634	December 23, 2019	March 19, 2020	2	12.48	11.35	6	74,880	3
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	93	10.70	10.66			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	184	10.94	10.89			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	275	11.19	11.14			-

Total Volumes	
Today	Previous
9	22

Total Value	
Today	Previous
482,180	845,520

Total Open	Interest
Today	Previous
48	55

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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