

## 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 18, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	1	3,265	3,253			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	92	3,286	3,292			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	183	3,320	3,326			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	274	3,360	3,366			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	1	25.35	25.11			4
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	92	25.81	25.56			6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	183	26.36	26.11			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	274	25.09	24.84			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	1	39.00	39.26			5
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	92	37.69	37.96			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	183	38.51	38.78			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	274	39.40	39.68			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	1	41.55	41.71			20
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	92	42.30	41.00			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	183	40.68	40.85			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	274	40.62	40.79			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	1	172.25	175.25			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	92	172.80	175.90			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	183	176.50	179.65			-
17-Dec-20	KE60000005980	December 20, 2019	December 17, 2020	274	180.60	183.85			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	1	395.00	398.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	92	371.75	375.00			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	183	379.75	383.25			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	274	385.00	388.50			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	1	11.10	12.48			3
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	92	10.40	10.70			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	183	10.62	10.94			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	274	10.87	11.19			-

Total Volumes	
Today	Previous
-	9

Total Value	
Today	Previous
-	482 180

Total Open Interest	
Today	Previous
48	48

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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