

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									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	36	4,115	4,110	1	41,150	1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	127	4,127	4,148			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	218	4,179	4,201			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	309	4,249	4,271			-
SINGLE STOCK FUTURE (\$COM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	36	31.50	32.84	1	31,500	9
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	127	33.35	33.52			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	218	34.14	34.31			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	309	33.19	33.37			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	36	51.08	51.81	3	153,250	9
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	127	49.81	50.86			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	218	50.99	52.07			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	309	52.38	53.50			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	36	51.25	51.30	2	102,500	13
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	127	52.33	52.35			
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	218	51.04	51.07			
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	309	51.43	51.46			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	36	220.95	221.80			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	127	222.90	223.80			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	218	228.20	229.10			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	309	234.40	235.35			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	36	482.00	482.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	127	460.25	460.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	218	471.00	471.25			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	309	480.25	480.75			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	36	13.37	13.43			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	127	12.74	12.80			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	218	13.05	13.11			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	309	13.40	13.47			-

Total Volumes	
Today	Previous
7	10

Total Value	
Today	Previous
328 400	465 400

Total Open Interest	
Today	Previous
45	45

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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