

DERIVATIVES PRICELIST

DERIVATIVES (FUTURES)									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 19, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	29	3,955	3,982			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	120	3,989	4,017			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	211	4,039	4,067			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	302	4,104	4,132			-
SINGLE STOCK FUTURE (\$COM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	29	30.50	30.64	3	91,520	9
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	120	30.68	31.25			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	211	31.40	31.98			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	302	30.36	30.96			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	29	50.47	50.22			12
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	120	49.47	49.23			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	211	50.63	50.38			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	302	51.99	51.74			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	29	50.97	50.73			16
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	120	51.99	51.75			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	211	50.68	50.43			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	302	51.03	50.78			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	29	210.90	212.95			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	120	212.55	214.65			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	211	217.55	219.70			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	302	223.35	225.60			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	29	501.50	482.00			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	120	479.75	460.00			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	211	491.00	470.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	302	500.75	480.00			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	29	13.21	13.31			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	120	12.57	12.67			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	211	12.86	12.97			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	302	13.21	13.32			-

Total Volumes	
Today	Previous
3	-

Total Value	
Today	Previous
91,520	-

Total Open Interest	
Today	Previous
51	53

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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