

DERIVATIVES PRICELIST

DERIVATIVES INDEX									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 27, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	21	3,772	3,798			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	112	3,804	3,831			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	203	3,849	3,877			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	294	3,909	3,937			-
SINGLE STOCK FUTURE (\$COM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	21	28.50	29.25	1	28,500	9
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	112	28.73	28.84			4
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	203	29.39	29.51			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	294	28.29	28.41			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	21	48.13	48.29			12
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	112	47.07	47.24			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	203	48.16	48.33			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	294	49.43	49.61			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	21	49.04	48.55	19	931,760	25
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	112	47.70	49.66			2
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	203	46.27	48.27			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	294	46.49	48.54			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	21	200.55	202.05			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	112	201.95	203.55			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	203	206.60	208.25			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	294	212.05	213.70			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	21	489.25	491.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	112	468.50	470.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	203	479.50	481.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	294	488.50	490.75			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	21	12.90	13.04	1	12,900	9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	112	12.49	12.39			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	203	12.78	12.68			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	294	13.12	13.01			-

Total Volumes	
Today	Previous
21	5

Total Value	
Today	Previous
973 160	184 860

Total Open Interest	
Today	Previous
66	57

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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