

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 3, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	16	3,783	3,707			1
18-Jun-20	KE6000001745	July 4, 2019	June 18, 2020	107	3,813	3,737			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	198	3,856	3,780			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	289	3,910	3,833			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	16	28.16	28.25			8
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	107	28.70	28.71			6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	198	29.35	29.36			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	289	28.20	28.21			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	16	47.15	47.00			10
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	107	46.05	46.06			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	198	47.09	47.11			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	289	48.27	48.28			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	16	46.74	46.75			28
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	107	47.65	47.66			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	198	46.20	46.21			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	289	46.35	46.36			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	16	195.35	195.40			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	107	196.60	196.65			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	198	201.05	201.10			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	289	206.05	206.15			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	16	485.75	486.00			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	107	465.00	465.00			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	198	475.50	475.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	289	483.75	484.00			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	16	12.98	12.98			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	107	12.32	12.33			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	198	12.60	12.61			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	289	12.92	12.92			-

Total Volumes	
Today	Previous
-	5

Total Value	
Today	Previous
-	197,500

Total Open	Interest
Today	Previous
72	72

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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