

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
									March 6, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	13	3,875	3,890			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	104	3,905	3,920			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	195	3,948	3,965			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	286	4,000	4,020			-
SINGLE STOCK FUTURE (\$COM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	13	29.55	29.60			8
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	104	30.11	30.17			6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	195	30.78	30.85			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	286	29.65	29.74			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	13	49.13	49.00			9
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	104	48.06	49.00			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	195	49.13	50.04			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	286	50.32	51.29			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	13	50.33	49.10			28
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	104	51.29	51.56			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	195	49.90	50.19			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	286	50.10	50.44			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	13	208.05	202.35			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	104	209.50	203.65			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	195	214.15	208.25			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	286	219.30	213.45			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	13	481.75	481.75			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	104	460.50	460.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	195	470.75	471.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	286	478.50	479.25			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	13	13.32	13.32			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	104	12.67	12.67			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	195	12.95	12.96			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	286	13.27	13.29			-

Total Volumes	
Today	Previous
-	9

Total Value	
Today	Previous
-	441 500

Total Open Interest	
Today	Previous
71	71

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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