

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 12, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	7	3,548	3,711			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	98	3,573	3,738			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	189	3,612	3,779			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	280	3,659	3,828			-
SINGLE STOCK FUTURE (\$COM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	7	25.77	28.00			6
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	98	26.25	27.62			8
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	189	26.83	29.02			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	280	25.59	27.84			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	7	45.14	47.14			9
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	98	43.96	46.01			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	189	44.94	47.03			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	280	46.02	48.16			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	7	47.00	48.70	1	47,000	28
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	98	46.73	49.60			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	189	45.24	48.17			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	280	45.32	48.32			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	7	192.40	198.65			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	98	193.40	199.80			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	189	197.70	204.25			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	280	202.40	209.15			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	7	439.50	466.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	98	417.25	444.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	189	426.50	454.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	280	433.25	462.00			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	7	12.46	12.81			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	98	11.79	12.15			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	189	12.05	12.42			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	280	12.34	12.72			-

Total Volumes	
Today	Previous
1	5

Total Value	
Today	Previous
47 000	139 250

Total Open Interest	
Today	Previous
71	69

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

Nominal:

INDEX-100

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