

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 13, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	6	3,337	3,548			1
18-Jun-20	KE6000001745	July 4, 2019	June 18, 2020	97	3,360	3,573			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	188	3,396	3,612			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	279	3,437	3,659			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	6	25.70	25.77	3	77,100	4
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	97	24.81	26.25			8
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	188	25.35	26.83			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	279	24.06	25.59			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	6	41.93	45.14			9
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	97	40.69	43.96			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	188	41.58	44.94			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	279	42.55	46.02			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	6	45.20	47.00	5	226,000	28
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	97	43.46	46.73			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	188	41.88	45.24			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	279	41.85	45.32			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	6	185.10	192.40			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	97	185.95	193.40			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	188	190.00	197.70			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	279	194.40	202.40			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	6	401.75	439.50			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	97	378.75	417.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	188	387.00	426.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	279	392.50	433.25			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	6	11.61	12.46			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	97	10.92	11.79			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	188	11.16	12.05			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	279	11.42	12.34			-

Total Volumes	
Today	Previous
8	1

Total Value	
Today	Previous
303,100	47,000

Total Open Interest	
Today	Previous
69	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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