

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 16, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	3	3,253	3,337			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	94	3,275	3,360			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	185	3,309	3,396			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	276	3,349	3,437			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	3	24.46	25.70			4
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	94	24.90	24.81	4	99,620	6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	185	25.44	25.35			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	276	24.15	24.06			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	3	39.75	41.93	9	357,800	5
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	94	38.58	40.69			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	185	39.41	41.58			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	276	40.33	42.55			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	3	43.12	45.20	9	388,100	20
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	94	40.99	43.46			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	185	39.35	41.88			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	276	39.26	41.85			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	3	180.55	185.10			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	94	181.25	185.95			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	185	185.20	190.00			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	276	189.50	194.40			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	3	400.00	401.75			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	94	377.00	378.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	185	385.00	387.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	276	390.50	392.50			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	3	11.35	11.61			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	94	10.66	10.92			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	185	10.89	11.16			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	276	11.14	11.42			-

Total Volumes	
Today	Previous
22	8

Total Value	
Today	Previous
845 520	303 100

Total Open Interest	
Today	Previous
55	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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