

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									March 19, 2020
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	-	3,218	3,265			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	91	3,238	3,286			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	182	3,272	3,320			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	273	3,311	3,360			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	-	25.40	25.35	4	101,600	-
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	91	25.85	25.81			6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	182	26.41	26.36			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	273	25.14	25.09			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	-	39.05	39.00	5	198,190	-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	91	37.74	37.69			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	182	38.55	38.51			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	273	39.44	39.40			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	-	40.60	41.55	20	812,000	-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	91	41.32	42.30			6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	182	39.68	40.68			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	273	39.60	40.62			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	-	160.50	172.25			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	91	160.80	172.80			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	182	164.25	176.50			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	273	168.05	180.60			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	-	390.00	395.00	2	78,000	-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	91	366.50	371.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	182	374.50	379.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	273	379.50	385.00			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	-	11.00	11.10	3	33,000	-
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	91	10.29	10.40			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	182	10.51	10.62			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	273	10.76	10.87			-

Total Volumes	
Today	Previous
34	-

Total Value	
Today	Previous
1,222,790	-

Total Open Interest	
Today	14
Previous	48

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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