

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									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	27	3,936	3,936	2	787,200	3
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	118	3,954	3,970			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	209	4,002	4,019			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	300	4,065	4,083			-
SINGLE STOCK FUTURE (\$COM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	27	30.01	30.07			9
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	118	30.62	30.67			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	209	31.33	31.39			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	300	30.28	30.35			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	27	49.68	50.16			12
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	118	48.68	49.15			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	209	49.81	50.30			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	300	51.14	51.65			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	27	50.18	50.71			16
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	118	51.20	51.72			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	209	49.86	50.40			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	300	50.18	50.75			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	27	206.50	207.85			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	118	208.10	209.45			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	209	212.95	214.35			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	300	218.60	220.05			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	27	491.75	484.75			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	118	471.25	464.00			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	209	482.25	475.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	300	491.50	484.00			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	27	13.00	13.20			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	118	12.36	12.56			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	209	12.65	12.86			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	300	12.98	13.21			-

Total Volumes	
Today	Previous
2	-

Total Value	
Today	Previous
787,200	-

Total Open Interest	
Today	Previous
53	51

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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