

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 26, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	22	3,798	3,879			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	113	3,831	3,912			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	204	3,877	3,959			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	295	3,937	4,021			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	22	29.25	29.84	3	87,750	10
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	113	28.84	30.00			4
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	204	29.51	31.14			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	295	28.41	30.08			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	22	48.29	48.75			12
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	113	47.24	47.71			1
17-Sep-20	KE6000004536	September 20, 2019	September 17, 2020	204	48.33	48.82			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	295	49.61	50.11			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	22	48.55	49.15	2	97,110	15
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	113	49.66	49.00			2
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	204	48.27	48.76			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	295	48.54	49.04			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	22	202.05	203.85			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	113	203.55	205.35			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	204	208.25	210.10			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	295	213.70	215.65			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	22	491.25	491.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	113	470.75	470.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	204	481.75	481.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	295	490.75	491.00			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	22	13.04	13.04			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	113	12.39	12.40			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	204	12.68	12.68			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	295	13.01	13.02			-

Total Volumes	
Today	Previous
5	6

Total Value	
Today	Previous
184,860	218,000

Total Open Interest	
Today	Previous
57	57

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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