

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 25, 2020
INDEX										
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	23	3,879	3,936			1
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	114	3,912	3,953			
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	205	3,959	4,001			-
17-Dec-20	KE6000006210		December 20, 2020	December 17, 2020	296	4,021	4,064			-
SINGLE STOCK FUTURE (\$COM)										
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	23	29.84	30.00			9
18-Jun-20	KE6000004769		July 4, 2019	June 18, 2020	114	30.00	30.60	4	120,000	4
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	205	31.14	31.30			-
17-Dec-20	KE6000005873		December 20, 2020	December 17, 2020	296	30.08	30.25			-
SINGLE STOCK FUTURE (EQTY)										
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	23	48.75	49.61			12
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	114	47.71	48.59			1
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	205	48.82	49.72			-
17-Dec-20	KE6000006327		December 20, 2020	December 17, 2020	296	50.11	51.03			-
SINGLE STOCK FUTURE (KCBG)										
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	23	49.15	49.91			16
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	114	49.00	50.91	2	98,000	2
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	205	48.76	49.56			-
17-Dec-20	KE6000006103		December 20, 2019	December 17, 2020	296	49.04	49.86			1
SINGLE STOCK FUTURE (EABL)										
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	23	203.85	206.65			-
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	114	205.35	208.25			-
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	205	210.10	213.05			-
17-Dec-20	KE6000005980		December 20, 2019	December 17, 2020	296	215.65	218.65			-
SINGLE STOCK FUTURE (BATK)										
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	23	491.25	491.50			2
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	114	470.75	471.00			-
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	205	481.75	482.00			-
17-Dec-20	KE6000006095		December 20, 2019	December 17, 2020	296	491.00	491.00			-
SINGLE STOCK FUTURE (BBKL)										
19-Mar-20	KE6000006434		December 23, 2019	March 19, 2020	23	13.04	13.19			9
18-Jun-20	KE6000006657		December 23, 2019	June 18, 2020	114	12.40	12.55			-
17-Sep-20	KE6000006764		December 23, 2019	September 17, 2020	205	12.68	12.84			-
17-Dec-20	KE6000006988		December 23, 2019	December 17, 2020	296	13.02	13.18			-

Total Volumes	
Today	Previous
6	2

Total Value	
Today	Previous
218 000	787 200

Total Open Interest	
Today	Previous
57	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

Nominal:

INDEX-100

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