

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									February 6, 2020
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	42	4,133	4,100			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	133	4,172	4,209			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	224	4,226	4,264			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	315	4,297	4,336			-
SINGLE STOCK FUTURE (\$COM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	42	32.50	31.80	1	32,500	9
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	133	33.80	33.70			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	224	34.60	34.51			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	315	33.67	33.58			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	42	52.00	52.50	1	52,000	9
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	133	51.41	52.96			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	224	52.64	54.23			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	315	54.09	55.73			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	42	52.47	52.80	7	367,300	13
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	133	52.65	53.69			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	224	51.38	52.44			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	315	51.78	52.88			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	42	223.15	221.15			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	133	225.25	223.25			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	224	230.60	228.55			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	315	236.95	234.85			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	42	483.00	491.50			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	133	461.25	470.00			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	224	472.25	481.25			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	315	481.75	491.00			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	42	13.60	13.54	1	13,600	9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	133	12.81	12.81			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	224	13.12	13.12			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	315	13.48	13.48			-

Total Volumes	
Today	Previous
10	1

Total Value	
Today	Previous
465 400	693 020

Total Open Interest	
Today	Previous
45	38

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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