

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 7, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	72	4,123	4,144			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	163	4,165	4,186			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	254	4,224	4,245			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	345	4,300	4,323			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	72	31.97	31.92			2
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	163	32.65	32.60			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	254	33.46	33.42			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	345	32.54	32.50			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	72	54.71	55.23			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	163	53.87	54.40			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	254	55.22	55.76			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	345	56.81	57.38			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	72	53.45	54.47			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	163	54.58	55.63			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	254	53.41	54.49			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	345	53.95	55.06			-
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	72	200.35	199.85			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	163	202.05	201.60			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	254	207.10	206.65			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	345	213.05	212.60			-
SINGLE STOCK FUTURE (BTK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	72	506.50	470.00			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	163	485.50	454.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	254	497.75	466.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	345	508.50	476.00			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	72	13.35	13.63	5	66,750	5
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	163	12.84	13.02			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	254	13.18	13.34			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	345	13.56	13.73			-

Total Volumes	
Today	Previous
5	1

Total Value	
Today	Previous
66,750	47,000

Total Open Interest	
Today	Previous
10	5

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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