

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 9, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	70	4,206	4,132			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	161	4,249	4,173			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	252	4,308	4,232			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	343	4,386	4,309			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	70	32.90	32.26	1	32,900	3
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	161	33.92	32.95			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	252	34.77	33.77			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	343	33.88	32.86			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	70	54.69	54.70			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	161	53.84	53.85			-
17-Sep-20	KE6000005434	September 20, 2019	September 17, 2020	252	55.18	55.20			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	343	56.77	56.79			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	70	55.45	53.94			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	161	56.62	55.09			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	252	55.50	53.93			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	343	56.09	54.48			-
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	70	207.60	200.55			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	161	209.45	202.25			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	252	214.65	207.30			-
17-Dec-20	KE60000005980	December 20, 2019	December 17, 2020	343	220.80	213.25			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	70	508.25	506.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	161	487.25	485.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	252	499.50	497.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	343	510.25	508.25			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	70	13.42	13.37			5
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	161	12.80	12.75			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	252	13.12	13.07			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	343	13.50	13.45			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
32,900	-

Total Open	Interest
Today	Previous
11	10

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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