

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 14, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	65	4,180	4,220			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	156	4,222	4,263			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	247	4,280	4,322			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	338	4,357	4,399			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	65	33.10	33.08	2	66,200	5
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	156	33.83	33.78			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	247	34.66	34.62			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	338	33.77	33.73			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	65	53.60	54.25			5
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	156	52.74	54.04			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	247	54.04	55.38			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	338	55.59	56.97			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	65	54.36	54.15			8
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	156	55.52	56.57			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	247	54.36	55.43			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	338	54.91	56.02			-
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	65	207.30	208.10			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	156	209.20	210.00			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	247	214.35	215.20			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	338	220.45	221.35			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	65	507.50	507.75			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	156	486.75	486.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	247	498.75	499.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	338	509.50	509.50			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	65	13.65	13.66			5
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	156	13.04	13.04			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	247	13.36	13.37			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	338	13.75	13.75			-

Total Volumes	
Today	Previous
2	7

Total Value	
Today	Previous
66,200	379,250

Total Open	Interest
Today	Previous
26	24

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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