

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 22, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	57	4.080	4.103			1
18-Jun-20	KE6000001745	July 4, 2019	June 18, 2020	148	4.123	4.147			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	239	4.179	4.202			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	330	4.252	4.276			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	57	31.79	31.84			6
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	148	32.48	32.54			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	239	33.27	33.33			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	330	32.32	32.39			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	57	51.47	51.48			5
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	148	50.57	50.59			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	239	51.81	51.83			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	330	53.27	53.29			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	57	51.97	52.23			7
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	148	53.10	53.37			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	239	51.86	52.14			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	330	52.32	52.61			-
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	57	212.65	211.95			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	148	214.75	214.00			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	239	219.95	219.25			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	330	226.15	225.40			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	57	495.25	504.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	148	474.25	483.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	239	486.00	495.25			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	330	496.25	505.75			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	57	13.32	13.50			7
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	148	12.71	13.02			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	239	13.02	13.34			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	330	13.39	13.72			-

Total Volumes	
Today	Previous
-	3

Total Value	
Today	Previous
-	40 500

Total Open Interest	
Today	Previous
29	29

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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