

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 24, 2020
INDEX										
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	55	4,083	4,080			1
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	146	4,126	4,123			
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	237	4,182	4,179			-
17-Dec-20	KE6000006210		December 20, 2020	December 17, 2020	328	4,255	4,252			-
SINGLE STOCK FUTURE (\$COM)										
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	55	31.57	31.79			6
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	146	32.26	32.48			-
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	237	33.04	33.27			-
17-Dec-20	KE6000005873		December 20, 2020	December 17, 2020	328	32.09	32.32			-
SINGLE STOCK FUTURE (EQTY)										
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	55	51.95	51.47			5
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	146	51.07	50.57			1
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	237	52.32	51.81			-
17-Dec-20	KE6000006327		December 20, 2020	December 17, 2020	328	53.79	53.27			2
SINGLE STOCK FUTURE (KCBG)										
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	55	52.20	51.97			7
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	146	53.34	53.10			
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	237	52.11	51.86			-
17-Dec-20	KE6000006103		December 20, 2019	December 17, 2020	328	52.57	52.32			1
SINGLE STOCK FUTURE (EABL)										
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	55	216.85	212.65			-
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	146	219.05	214.75			-
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	237	224.35	219.95			-
17-Dec-20	KE6000005980		December 20, 2019	December 17, 2020	328	230.65	226.15			-
SINGLE STOCK FUTURE (BATK)										
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	55	494.25	495.25			2
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	146	473.25	474.25			-
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	237	484.75	486.00			-
17-Dec-20	KE6000006095		December 20, 2019	December 17, 2020	328	494.75	496.25			-
SINGLE STOCK FUTURE (BBKL)										
19-Mar-20	KE6000006434		December 23, 2019	March 19, 2020	55	13.21	13.32			8
18-Jun-20	KE6000006657		December 23, 2019	June 18, 2020	146	12.60	12.71			-
17-Sep-20	KE6000006764		December 23, 2019	September 17, 2020	237	12.91	13.02			-
17-Dec-20	KE6000006988		December 23, 2019	December 17, 2020	328	13.27	13.39			-

Total Volumes	
Today	Previous
-	3

Total Value	
Today	Previous
-	128 500

Total Open Interest	
Today	Previous
33	33

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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