

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 31, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	48	4,050	4,026	1	405,000	1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	139	4,070	4,068			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	230	4,124	4,122			
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	321	4,194	4,193			
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	48	30.68	30.83			9
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	139	31.33	31.49			
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	230	32.09	32.25			
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	321	31.10	31.27			
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	48	51.62	50.37	2	103,250	7
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	139	49.44	49.45			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	230	50.64	50.65			
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	321	52.05	52.06			
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	48	52.25	52.39	1	52,250	6
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	139	53.76	53.52			
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	230	52.53	52.28			
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	321	52.99	52.73			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	48	215.85	216.60			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	139	217.90	218.70			
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	230	223.15	224.00			
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	321	229.35	230.20			
SINGLE STOCK FUTURE (BTK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	48	493.50	489.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	139	472.25	468.00			
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	230	483.75	479.50			
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	321	493.75	489.25			
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	48	13.15	13.10			8
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	139	12.52	12.48			
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	230	12.83	12.78			
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	321	13.19	13.13			

Total Volumes	
Today	Previous
4	-

Total Value	
Today	Previous
560,500	-

Total Open Interest	
Today	Previous
35	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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