

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 20, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	59	4,120	4,112			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	150	4,163	4,156			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	241	4,220	4,213			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	332	4,294	4,288			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	59	32.00	32.75	1	32,000	6
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	150	32.54	32.52			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	241	33.34	33.31			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	332	32.40	32.38			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	59	52.24	51.77			5
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	150	51.37	50.90			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	241	52.63	52.15			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	332	54.12	53.63			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	59	52.25	52.28	1	52,250	7
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	150	53.64	53.42			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	241	52.42	52.20			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	332	52.90	52.68			-
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	59	212.00	212.15			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	150	214.05	214.20			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	241	219.30	219.50			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	332	225.50	225.70			-
SINGLE STOCK FUTURE (BTK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	59	504.50	489.75			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	150	483.50	468.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	241	495.50	480.25			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	332	506.00	490.50			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	59	13.53	13.64			5
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	150	12.92	13.03			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	241	13.24	13.35			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	332	13.61	13.74			-

Total Volumes	
Today	Previous
2	2

Total Value	
Today	Previous
84,250	65,500

Total Open Interest	
Today	Previous
27	27

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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