

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 27, 2020
INDEX										
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	52	4,053	4,083			1
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	143	4,096	4,126			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	234	4,150	4,182				-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	325	4,222	4,255				-
SINGLE STOCK FUTURE (\$COM)										
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	52	31.32	31.57	4	125,300	8
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	143	31.62	32.26			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	234	32.38	33.04				-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	325	31.41	32.09				-
SINGLE STOCK FUTURE (EQTY)										
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	52	51.41	51.95			5
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	143	50.52	51.07			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	234	51.75	52.32				-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	325	53.19	53.79				2
SINGLE STOCK FUTURE (KCBG)										
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	52	52.42	52.20			7
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	143	53.56	53.34			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	234	52.32	52.11				-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	325	52.78	52.57				1
SINGLE STOCK FUTURE (EABL)										
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	52	217.20	216.85			-
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	143	219.40	219.05			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	234	224.70	224.35				-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	325	230.95	230.65				-
SINGLE STOCK FUTURE (BATK)										
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	52	493.75	494.25			2
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	143	472.75	473.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	234	484.25	484.75				-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	325	494.25	494.75				-
SINGLE STOCK FUTURE (BBKL)										
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	52	13.16	13.21				8
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	143	12.54	12.60				-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	234	12.84	12.91				-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	325	13.20	13.27				-

Total Volumes	
Today	Previous
4	3

Total Value	
Today	Previous
125 300	128 500

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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