

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 5, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	43	4,107	4,052			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	134	4,147	4,092			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	225	4,201	4,146			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	316	4,272	4,216			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	43	31.50	31.16	1	31,500	9
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	134	32.43	31.82			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	225	33.20	32.58			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	316	32.24	31.60			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	43	53.10	51.09			7
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	134	52.21	50.16			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	225	53.46	51.37			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	316	54.94	52.79			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	43	52.59	51.85			6
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	134	53.70	52.94			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	225	52.45	51.68			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	316	52.90	52.11			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	43	218.90	215.95			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	134	221.00	217.95			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	225	226.25	223.15			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	316	232.50	229.30			-
SINGLE STOCK FUTURE (BTK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	43	498.25	498.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	134	476.75	477.00			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	225	488.25	488.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	316	498.25	498.50			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	43	13.29	13.20			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	134	12.66	12.61			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	225	12.97	12.92			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	316	13.33	13.28			-

Total Volumes	
Today	Previous
1	1

Total Value	
Today	Previous
31,500	13,200

Total Open Interest	
Today	Previous
36	36

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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