

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 17, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	31	4.001	4.009			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	122	4.037	4.046			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	213	4.087	4.097			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	304	4.153	4.164			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	31	31.04	31.16			11
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	122	31.67	31.79			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	213	32.41	32.54			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	304	31.40	31.54			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	31	50.18	50.21			12
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	122	49.19	49.22			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	213	50.34	50.39			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	304	51.70	51.75			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	31	50.48	50.76			16
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	122	51.50	51.79			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	213	50.18	50.49			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	304	50.53	50.85			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	31	216.00	219.85			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	122	217.80	221.80			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	213	222.90	227.05			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	304	228.90	233.15			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	31	482.00	482.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	122	460.00	460.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	213	471.00	471.25			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	304	480.00	480.50			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	31	13.36	13.27			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	122	12.73	12.63			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	213	13.03	12.93			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	304	13.38	13.29			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
53	53

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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