

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 28, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	51	4,027	4,053			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	142	4,069	4,096			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	233	4,123	4,150			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	324	4,194	4,222			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	51	31.25	31.32	1	31,250	9
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	142	30.84	31.62			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	233	31.58	32.38			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	324	30.58	31.41			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	51	51.00	51.41	2	102,000	7
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	142	50.25	50.52			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	233	51.47	51.75			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	324	52.90	53.19			2
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	51	52.41	52.42			7
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	142	53.54	53.56			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	233	52.31	52.32			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	324	52.78	52.78			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	51	216.40	217.20			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	142	218.55	219.40			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	233	223.85	224.70			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	324	230.10	230.95			-
SINGLE STOCK FUTURE (BTK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	51	493.75	493.75			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	142	472.75	472.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	233	484.25	484.25			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	324	494.00	494.25			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	51	13.10	13.16			8
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	142	12.48	12.54			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	233	12.79	12.84			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	324	13.14	13.20			-

Total Volumes	
Today	Previous
3	4

Total Value	
Today	Previous
133,250	125,300

Total Open Interest	
Today	Previous
38	35

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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