

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 6, 2020									
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	42	4.100	4.107	1	410,000	1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	133	4.209	4.147			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	224	4.264	4.201			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	315	4.336	4.272			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	42	31.80	31.50	1	31,800	9
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	133	33.70	32.43			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	224	34.51	33.20			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	315	33.58	32.24			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	42	52.50	53.10	2	105,000	8
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	133	52.96	52.21			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	224	54.23	53.46			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	315	55.73	54.94			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	42	52.80	52.59	2	105,600	7
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	133	53.69	53.70			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	224	52.44	52.45			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	315	52.88	52.90			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	42	221.15	218.90			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	133	223.25	221.00			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	224	228.55	226.25			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	315	234.85	232.50			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	42	491.50	498.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	133	470.00	476.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	224	481.25	488.25			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	315	491.00	498.25			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	42	13.54	13.29	3	40,620	9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	133	12.81	12.66			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	224	13.12	12.97			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	315	13.48	13.33			-

Total Volumes	
Today	Previous
9	1

Total Value	
Today	Previous
693,020	31,500

Total Open Interest	
Today	Previous
38	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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