

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 10, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	38	4,110	4,133			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	129	4,148	4,172			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	220	4,201	4,226			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	311	4,271	4,297			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	38	32.84	32.50			9
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	129	33.52	33.80			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	220	34.31	34.60			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	311	33.37	33.67			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	38	51.81	52.00			9
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	129	50.86	51.41			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	220	52.07	52.64			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	311	53.50	54.09			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	38	51.30	52.47			13
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	129	52.35	52.65			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	220	51.07	51.38			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	311	51.46	51.78			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	38	221.80	223.15			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	129	223.80	225.25			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	220	229.10	230.60			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	311	235.35	236.95			-
SINGLE STOCK FUTURE (BTK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	38	482.25	483.00			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	129	460.25	461.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	220	471.25	472.25			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	311	480.75	481.75			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	38	13.43	13.60			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	129	12.80	12.81			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	220	13.11	13.12			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	311	13.47	13.48			-

Total Volumes	
Today	Previous
-	10

Total Value	
Today	Previous
-	465,400

Total Open Interest	
Today	Previous
45	45

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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