

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 21, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	58	4,103	4,120			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	149	4,147	4,163			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	240	4,202	4,220			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	331	4,276	4,294			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	58	31.84	32.00			6
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	149	32.54	32.54			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	240	33.33	33.34			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	331	32.39	32.40			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	58	51.48	52.24			5
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	149	50.59	51.37			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	240	51.83	52.63			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	331	53.29	54.12			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	58	52.23	52.25			7
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	149	53.37	53.64			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	240	52.14	52.42			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	331	52.61	52.90			-
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	58	211.95	212.00			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	149	214.00	214.05			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	240	219.25	219.30			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	331	225.40	225.50			-
SINGLE STOCK FUTURE (BTK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	58	504.25	504.50			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	149	483.50	483.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	240	495.25	495.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	331	505.75	506.00			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	58	13.50	13.53	3	40,500	7
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	149	13.02	12.92			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	240	13.34	13.24			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	331	13.72	13.61			-

Total Volumes	
Today	Previous
3	2

Total Value	
Today	Previous
40,500	84,250

Total Open Interest	
Today	Previous
29	27

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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