

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 3, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	45	4,052	4,041			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	136	4,092	4,081			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	227	4,146	4,135			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	318	4,216	4,205			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	45	31.16	31.01			9
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	136	31.82	31.67			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	227	32.58	32.43			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	318	31.60	31.45			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	45	51.09	50.60			7
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	136	50.16	49.66			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	227	51.37	50.86			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	318	52.79	52.27			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	45	51.85	52.36			6
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	136	52.94	53.47			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	227	51.68	52.22			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	318	52.11	52.67			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	45	215.95	214.20			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	136	217.95	216.20			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	227	223.15	221.40			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	318	229.30	227.50			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	45	498.25	503.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	136	477.00	482.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	227	486.50	493.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	318	498.50	504.00			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	45	13.20	13.29	1	13,200	9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	136	12.61	12.67			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	227	12.92	12.97			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	318	13.28	13.34			-

Total Volumes	
Today	Previous
1	4

Total Value	
Today	Previous
13,200	560,500

Total Open Interest	
Today	Previous
36	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

Nominal:

INDEX-100

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