

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 30, 2020
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	49	4.026	4.014			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	140	4.068	4.056			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	231	4.122	4.110			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	322	4.193	4.180			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	49	30.83	31.50			9
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	140	31.49	30.93			-
17-Sep-20	KE6000004683	September 20, 2019	September 17, 2020	231	32.25	31.68			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	322	31.27	30.68			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	49	50.37	52.05			5
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	140	49.45	49.98			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	231	50.65	51.19			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	322	52.06	52.62			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	49	52.39	52.05			6
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	140	53.52	53.79			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	231	52.28	52.56			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	322	52.73	53.02			1
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	49	216.60	213.60			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	140	218.70	215.70			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	231	224.00	220.90			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	322	230.20	227.05			-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	49	489.25	493.75			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	140	468.00	472.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	231	479.50	484.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	322	489.25	494.00			-
SINGLE STOCK FUTURE (BBKL)									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	49	13.10	13.10			8
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	140	12.48	12.48			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	231	12.78	12.78			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	322	13.13	13.14			-

Total Volumes	
Today	Previous
-	13

Total Value	
Today	Previous
-	656,100

Total Open	Interest
Today	Previous
33	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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