

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										December 9, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	10	3.939	3.966			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	101	3.966	3.994			1
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	192	4.012	4.042			-
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	283	4.073	4.103			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	10	30.14	30.05			28
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	101	30.69	30.61			-
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	192	31.39	31.31			-
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	283	32.20	32.12			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	10	52.07	50.00			4
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	101	53.02	53.31			-
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	192	54.22	54.53			-
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	283	55.63	55.95			-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	10	51.07	51.59			5
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	101	52.00	52.55			-
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	192	53.18	53.75			-
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	283	54.56	55.14			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	10	192.50	197.30			1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	101	196.00	201.00			-
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	192	200.45	205.55			-
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	283	205.65	210.90			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	10	485.50	485.75			2
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	101	494.50	494.75			-
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	192	505.75	506.00			-
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	283	518.75	519.25			-

Total Volumes	
Today	Previous
-	3

Total Value	
Today	Previous
-	150.000

Total Open Interest	
Today	Previous
41	41

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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