

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 10, 2019
INDEX										
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	9	3.940	3.939				-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	100	3.967	3.966				1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	191	4.014	4.012				-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	282	4.074	4.073				-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	9	30.10	30.14	6	180,600		25
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	100	30.10	30.69	4	120,400		2
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	191	31.43	31.39				-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	282	32.24	32.20				-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	9	52.06	52.07				4
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	100	53.01	53.02				-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	191	54.21	54.22				-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	282	55.61	55.63				-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	9	50.81	51.07				5
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	100	51.73	52.00				-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	191	52.91	53.18				-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	282	54.28	54.56				-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	9	193.45	192.50				1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	100	197.00	196.00				-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	191	201.45	200.45				-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	282	206.65	205.65				-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	9	485.50	485.50				2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	100	494.25	494.50				-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	191	505.50	505.75				-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	282	518.50	518.75				-

Total Volumes	
Today	Previous
10	-

Total Value	
Today	Previous
301,000	-

Total Open Interest	
Today	Previous
40	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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