

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 13, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	6	3.942	3.947			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	97	3.968	3.974			1
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	188	4.013	4.020			-
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	279	4.073	4.080			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	6	30.32	30.28			25
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	97	30.87	30.83			2
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	188	31.56	31.53			-
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	279	32.38	32.34			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	6	51.29	51.55			4
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	97	52.21	52.49			-
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	188	53.39	53.68			-
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	279	54.76	55.06			-
SINGLE STOCK FUTURE (KC&G)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	6	52.29	51.80			5
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	97	53.23	52.74			-
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	188	54.43	53.94			-
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	279	55.83	55.33			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	6	192.65	193.20			1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	97	196.10	196.70			-
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	188	200.50	201.15			-
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	279	205.65	206.30			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	6	480.25	485.50			2
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	97	488.75	494.25			-
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	188	500.00	505.25			-
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	279	512.75	518.50			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
40	40

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:

INDEX-100

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