

DERIVATIVES PRICELIST

DERIVATIVES (FUTURES)									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 17, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	2	3,942	3,924			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	93	3,966	3,948			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	184	4,009	3,991			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	275	4,068	4,051			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	2	30.01	30.06			25
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	93	30.53	30.59			2
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	184	31.21	31.27			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	275	32.01	32.07			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	2	51.02	51.02	2	102,040	6
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	93	52.93	51.92			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	184	54.09	53.06			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	275	55.48	54.43			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	2	51.00	51.00	2	102,000	6
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	93	53.44	52.94			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	184	54.61	54.10			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	275	56.01	55.49			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	2	192.30	192.30			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	93	195.65	195.70			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	184	199.95	200.00			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	275	205.10	205.15			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	2	480.00	470.50			2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	93	465.00	478.75	1	46,500	1
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	184	499.25	489.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	275	512.00	502.00			-

Total Volumes	
Today	Previous
5	1

Total Value	
Today	Previous
250,540	51,000

Total Open Interest	
Today	Previous
44	39

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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