

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 18, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	1	3.958	3.942			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	92	3.982	3.966			1
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	183	4.025	4.009			-
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	274	4.085	4.068			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	1	30.20	30.01			25
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	92	30.73	30.53			2
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	183	31.41	31.21			-
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	274	32.21	32.01			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	1	52.76	51.02			6
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	92	53.68	52.93			-
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	183	54.85	54.09			-
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	274	56.26	55.48			-
SINGLE STOCK FUTURE (KC&G)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	1	52.51	51.00			6
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	92	53.42	53.44			-
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	183	54.59	54.61			-
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	274	55.99	56.01			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	1	193.00	192.30			1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	92	196.40	195.65			-
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	183	200.70	199.95			-
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	274	205.80	205.10			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	1	480.00	480.00			2
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	92	488.25	465.00			1
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	183	499.00	499.25			-
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	274	511.75	512.00			-

Total Volumes	
Today	Previous
-	5

Total Value	
Today	Previous
-	250.540

Total Open Interest	
Today	Previous
44	44

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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