

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 19, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	-	3,994	3,958			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	91	4,018	3,982			1
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	182	4,061	4,025			-
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	273	4,121	4,085			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	-	30.90	30.20	25	772,500	-
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	91	31.44	30.73			2
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	182	32.12	31.41			-
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	273	32.95	32.21			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	-	53.50	52.76	6	321,000	-
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	91	54.43	53.68			-
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	182	55.62	54.85			-
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	273	57.04	56.26			-
SINGLE STOCK FUTURE (KC&G)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	-	53.00	52.51	6	318,000	-
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	91	53.92	53.42			-
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	182	55.10	54.59			-
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	273	56.51	55.99			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	-	193.00	193.00	1	19,300	-
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	91	196.35	196.40			-
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	182	200.65	200.70			-
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	273	205.75	205.80			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	-	461.25	480.00	2	92,250	-
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	91	469.25	488.25			1
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	182	479.50	499.00			-
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	273	491.75	511.75			-

Total Volumes	
Today	Previous
40	-

Total Value	
Today	Previous
1.523.050	-

Total Open Interest	
Today	Previous
4	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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