

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 20, 2019
INDEX									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	90	4,042	4,018			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	181	4,086	4,061			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	272	4,146	4,121			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	363	4,224				-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	90	31.84	31.44			2
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	181	32.53	32.12			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	272	33.36	32.95			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	363	34.34				-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	90	53.91	54.43			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	181	55.09	55.62			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	272	56.50	57.04			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	363	58.15				-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	90	54.17	53.92			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	181	55.35	55.10			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	272	56.76	56.51			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	363	58.43				-
SINGLE STOCK FUTURE (EABL)									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	90	198.85	196.35			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	181	203.20	200.65			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	272	208.35	205.75			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	363	214.50				-
SINGLE STOCK FUTURE (BATK)									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	90	479.00	469.25			1
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	181	489.50	479.50			
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	272	502.00	491.75			
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	363	516.75				

Total Volumes	
Today	Previous
-	40

Total Value	
Today	Previous
-	1 523 050

Total Open Interest	
Today	Previous
4	4

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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