

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	15	3,941	3,940			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	106	3,970	3,970			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	197	4,018	4,017			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	288	4,079	4,079			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	15	29.57	29.56	4	118,300	28
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	106	30.01	30.12			-
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	197	30.70	30.81			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	288	31.50	31.62			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	15	51.85	51.11			4
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	106	52.82	52.07			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	197	54.04	53.27			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	288	55.44	54.66			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	15	51.60	51.11			5
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	106	52.57	52.07			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	197	53.77	53.27			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	288	55.18	54.66			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	15	196.35	197.15			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	106	200.05	200.85			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	197	204.65	205.45			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	288	209.95	210.85			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	15	486.25	492.00			2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	106	495.50	501.25			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	197	506.75	512.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	288	520.00	526.00			-

Total Volumes	
Today	Previous
4	-

Total Value	
Today	Previous
118,300	-

Total Open Interest	
Today	Previous
41	43

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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