

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 11, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	8	3,947	3,940			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	99	3,974	3,967			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	190	4,020	4,014			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	281	4,080	4,074			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	8	30.28	30.10			25
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	99	30.83	30.10			2
17-Sep-20	KE6000004769	July 4, 2019	September 17, 2020	190	31.53	31.43			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	281	32.34	32.24			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	8	51.55	52.06			4
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	99	52.49	53.01			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	190	53.68	54.21			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	281	55.06	55.61			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	8	51.80	50.81			5
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	99	52.74	51.73			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	190	53.94	52.91			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	281	55.33	54.28			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	8	193.20	193.45			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	99	196.70	197.00			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	190	201.15	201.45			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	281	206.30	206.65			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	8	485.50	485.50			2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	99	494.25	494.25			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	190	505.25	505.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	281	518.50	518.50			-

Total Volumes	
Today	Previous
-	10

Total Value	
Today	Previous
-	301,000

Total Open Interest	
Today	Previous
40	40

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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