

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	16	3,940	3,933			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	107	3,970	3,962			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	198	4,017	4,010			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	289	4,079	4,072			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	16	29.56	29.47			30
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	107	30.12	30.02			-
17-Sep-20	KE6000004769	July 4, 2019	September 17, 2020	198	30.81	30.71			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	289	31.62	31.52			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	16	51.11	50.62			4
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	107	52.07	51.57			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	198	53.27	52.76			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	289	54.66	54.14			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	16	51.11	50.11			5
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	107	52.07	51.06			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	198	53.27	52.24			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	289	54.66	53.60			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	16	197.15	197.95			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	107	200.85	201.65			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	198	205.45	206.30			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	289	210.85	211.70			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	16	492.00	492.00			2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	107	501.25	501.25			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	198	512.75	512.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	289	526.00	526.25			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
43	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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