

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 6, 2019									
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	13	3,966	3,946			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	104	3,994	3,975			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	195	4,042	4,023			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	286	4,103	4,084			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	13	30.05	29.55			28
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	104	30.61	30.05			-
17-Sep-20	KE6000004769	July 4, 2019	September 17, 2020	195	31.31	30.74			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	286	32.12	31.54			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	13	50.00	52.10	3	150,000	4
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	104	53.31	53.07			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	195	54.53	54.28			-
17-Sep-20	KE6000002536	September 20, 2019	September 17, 2020	286	55.95	55.70			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	13	51.59	51.60			5
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	104	52.55	52.56			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	195	53.75	53.76			-
17-Sep-20	KE6000002512	September 20, 2019	September 17, 2020	286	55.14	55.16			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	13	197.30	197.35			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	104	201.00	201.05			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	195	205.55	205.65			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	286	210.90	211.00			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	13	485.75	484.25			2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	104	494.75	495.25			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	195	506.00	506.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	286	519.25	520.00			-

Total Volumes	
Today	Previous
3	1

Total Value	
Today	Previous
150,000	29,550

Total Open Interest	
Today	Previous
41	41

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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