

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 3, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	77	3,511	3,494			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	168	3,528	3,511			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	259	3,571	3,554			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	350	3,640	3,622			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	77	27.78	27.50	7	194,500	44
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	168	27.12	26.66			-
17-Sep-20	KE6000004769	July 4, 2019	September 17, 2020	259	27.82	27.35			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	350	28.72	28.24			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	77	37.99	37.94			-
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	168	38.69	38.65			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	259	39.68	39.64			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	350	40.94	40.90			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	77	42.70	42.70			-
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	168	42.48	42.49			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	259	43.57	43.58			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	350	44.96	44.98			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	77	196.75	196.05			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	168	194.35	193.60			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	259	199.30	198.55			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	350	205.70	204.95			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	77	506.45	516.70			-
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	168	515.90	526.35			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	259	529.00	539.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	350	545.80	556.95			-

Total Volumes	
Today	Previous
7	4

Total Value	
Today	Previous
194,500	110,000

Total Open Interest	
Today	Previous
45	42

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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