

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 4, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	45	4,017	4,086			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	136	4,029	4,098			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	227	4,066	4,138			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	318	4,134	4,208			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	45	30.00	29.75	1	30,000	39
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	136	29.28	29.19			-
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	227	29.95	29.87			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	318	30.85	30.78			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	45	49.00	50.00	2	98,000	3
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	136	50.88	52.04			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	227	52.03	53.23			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	318	53.57	54.82			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	45	51.50	53.70	2	103,000	4
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	136	51.26	53.60			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	227	52.42	54.83			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	318	53.98	56.47			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	45	205.00	211.50	1	20,500	1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	136	209.80	215.05			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	227	214.55	220.00			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	318	220.90	226.55			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	45	549.35	465.00			1
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	136	558.50	511.40			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	227	571.15	523.10			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	318	588.05	538.75			-

Total Volumes	
Today	Previous
6	6

Total Value	
Today	Previous
251,500	215,500

Total Open Interest	
Today	Previous
48	49

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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