

DERIVATIVES PRICELIST

DERIVATIVES (RISK)									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts October 14, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	66	3.481	3.499			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	157	3.495	3.514			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	248	3.534	3.554			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	339	3.598	3.619			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	66	28.32	27.72			47
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	157	26.95	27.43			
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	248	27.62	28.13			
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	339	28.49	29.02			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	66	36.72	36.53			1
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	157	37.37	37.19			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	248	38.29	38.11			
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	339	39.47	39.30			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	66	41.93	42.30			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	157	41.67	42.06			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	248	42.70	43.11			
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	339	44.02	44.45			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	66	195.20	194.55			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	157	198.70	191.95			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	248	203.55	196.75			
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	339	209.85	202.90			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	66	491.60	491.85			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	157	500.35	500.70			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	248	512.60	513.10			
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	339	528.45	529.05			-

Total Volumes	
Today	Previous
-	1

Total Value	
Today	Previous
-	27.720

Total Open Interest	
Today	Previous
49	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

Nominal:

INDEX-100

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