

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 24, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	56	3,601	3,580			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	147	3,613	3,592			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	238	3,651	3,630			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	329	3,715	3,694			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	56	28.20	28.10	1	28,200	41
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	147	27.50	27.41			-
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	238	28.16	28.07			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	329	29.03	28.93			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	56	39.90	39.35			1
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	147	40.58	40.02			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	238	41.54	40.97			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	329	42.80	42.21			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	56	44.24	43.74			-
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	147	43.99	43.48			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	238	45.04	44.52			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	329	46.41	45.88			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	56	194.40	194.95			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	147	197.75	198.30			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	238	202.40	203.00			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	329	208.55	209.15			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	56	489.85	489.90			-
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	147	498.20	498.30			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	238	510.00	510.15			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	329	525.45	525.65			-

Total Volumes	
Today	Previous
1	1

Total Value	
Today	Previous
28,200	28,100

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

Nominal:

INDEX-100

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