

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 29, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	51	3,648	3,641			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	142	3,660	3,653			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	233	3,696	3,689			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	324	3,759	3,753			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	51	28.75	28.65	1	28,750	44
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	142	27.78	27.74			-
17-Sep-20	KE6000004769	July 4, 2019	September 17, 2020	233	28.43	28.39			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	324	29.30	29.26			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	51	40.87	40.88			1
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	142	41.56	41.57			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	233	42.52	42.54			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	324	43.80	43.81			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	51	45.41	45.47			-
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	142	45.17	45.23			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	233	46.22	46.29			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	324	47.62	47.69			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	51	196.75	195.80			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	142	200.10	199.10			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	233	204.75	203.75			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	324	210.85	209.85			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	51	494.50	494.55			-
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	142	502.80	502.90			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	233	514.45	514.60			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	324	529.85	530.05			-

Total Volumes	
Today	Previous
1	2

Total Value	
Today	Previous
28,750	57,300

Total Open Interest	
Today	Previous
46	46

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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