

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 31, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	49	3,933	3,783			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	140	3,945	3,795			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	231	3,982	3,831			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	322	4,050	3,897			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	49	29.50	29.10	15	442,500	39
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	140	28.64	28.13			-
17-Sep-20	KE6000004769	July 4, 2019	September 17, 2020	231	29.31	28.79			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	322	30.20	29.67			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	49	45.52	43.54	6	273,110	3
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	140	47.70	44.27			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	231	48.80	45.29			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	322	50.25	46.65			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	49	49.80	47.00	5	249,000	4
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	140	52.08	48.34			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	231	53.28	49.46			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	322	54.88	50.95			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	49	202.75	201.55			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	140	206.15	204.90			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	231	210.90	209.65			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	322	217.20	215.90			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	49	489.30	489.35			-
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	140	497.45	497.60			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	231	508.90	509.05			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	322	524.10	524.30			-

Total Volumes	
Today	Previous
26	3

Total Value	
Today	Previous
964,610	123,100

Total Open Interest	
Today	Previous
47	48

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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