

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										December 5, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	14	3.946	3.941			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	105	3.975	3.970			1
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	196	4.023	4.018			-
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	287	4.084	4.079			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	14	29.55	29.57	1	29.550	28
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	105	30.05	30.01			-
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	196	30.74	30.70			-
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	287	31.54	31.50			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	14	52.10	51.85			4
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	105	53.07	52.82			-
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	196	54.28	54.04			-
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	287	55.70	55.44			-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	14	51.60	51.60			5
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	105	52.56	52.57			-
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	196	53.76	53.77			-
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	287	55.16	55.18			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	14	197.35	196.35			1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	105	201.05	200.05			-
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	196	205.65	204.65			-
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	287	211.00	209.95			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	14	486.25	486.25			2
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	105	495.25	495.50			-
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	196	506.75	506.75			-
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	287	520.00	520.00			-

Total Volumes	
Today	Previous
1	4

Total Value	
Today	Previous
29.550	118.300

Total Open Interest	
Today	Previous
41	41

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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