

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										November 6, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	43	4.076	4.017			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	134	4.087	4.029			-
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	225	4.124	4.066			-
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	316	4.193	4.134			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	43	30.97	30.00	9	278,800	32
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	134	29.57	29.28			-
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	225	30.24	29.95			-
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	316	31.15	30.85			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	43	51.00	49.00	1	51,000	3
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	134	51.47	50.88			-
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	225	52.63	52.03			-
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	316	54.18	53.57			-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	43	53.66	51.50			4
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	134	53.54	51.26			-
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	225	54.75	52.42			-
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	316	56.37	53.98			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	43	206.55	205.00			1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	134	209.95	209.80			-
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	225	214.70	214.55			-
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	316	221.05	220.90			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	43	549.15	549.35			1
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	134	558.25	558.50			-
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	225	570.80	571.15			-
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	316	587.65	588.05			-

Total Volumes	
Today	Previous
10	2

Total Value	
Today	Previous
329,800	81,000

Total Open Interest	
Today	Previous
41	47

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:

INDEX-100

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