

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 14, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	35	3.883	3.864			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	126	3.894	3.876			-
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	217	3.928	3.910			-
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	308	3.990	3.972			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	35	28.25	29.00			33
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	126	28.72	28.07			-
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	217	29.36	28.69			-
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	308	30.21	29.52			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	35	47.93	47.99			8
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	126	48.73	48.79			-
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	217	49.81	49.88			-
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	308	51.25	51.32			-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	35	49.19	48.85			6
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	126	50.01	49.66			-
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	217	51.12	50.77			-
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	308	52.59	52.23			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	35	201.20	201.20			1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	126	204.50	204.55			-
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	217	209.05	209.10			-
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	308	215.10	215.15			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	35	502.75	465.00			2
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	126	511.25	511.25			-
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	217	522.50	522.75			-
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	308	537.75	537.75			-

Total Volumes	
Today	Previous
-	2

Total Value	
Today	Previous
-	75.500

Total Open Interest	
Today	Previous
50	50

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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