

DERIVATIVES PRICELIST

DERIVATIVES (RISK)										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
										November 21, 2019
INDEX										
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	28	3.843	3.847				-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	119	3.859	3.863				-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	210	3.896	3.900				-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	301	3.952	3.956				-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	28	28.67	26.86	3	86,010		31
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	119	27.23	27.34				-
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	210	27.85	27.96				-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	301	28.61	28.73				-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	28	48.36	48.22				8
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	119	49.22	49.08				-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	210	50.34	50.20				-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	301	51.73	51.58				-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	28	49.42	50.23				5
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	119	50.30	51.13				-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	210	51.44	52.29				-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	301	52.85	53.73				-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	28	202.85	202.90				1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	119	206.50	206.55				-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	210	211.20	211.25				-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	301	217.00	217.05				-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	28	492.00	493.00				2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	119	500.75	501.75				-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	210	512.25	513.25				-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	301	526.25	527.25				-

Total Volumes	
Today	Previous
3	-

Total Value	
Today	Previous
86.010	-

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:

INDEX-100

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