

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 18, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	62	3.555	3.532			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	153	3.568	3.545			
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	244	3.607	3.584			
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	335	3.671	3.648			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	62	28.56	27.50			47
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	153	27.18	27.40			
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	244	27.85	28.07			
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	335	28.72	28.95			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	62	38.42	38.02			1
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	153	39.09	38.69			
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	244	40.03	39.63			
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	335	41.26	40.84			-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	62	43.73	43.07			
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	153	43.48	42.82			
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	244	44.54	43.87			
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	335	45.91	45.22			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	62	194.10	195.10			1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	153	197.45	198.55			
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	244	202.25	203.40			
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	335	208.45	209.60			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	62	490.30	490.35			
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	153	498.85	499.00			
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	244	510.95	511.10			
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	335	526.60	526.80			-

Total Volumes	
Today	Previous
-	3

Total Value	
Today	Previous
-	82.500

Total Open Interest	
Today	Previous
49	49

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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