

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	
										October 30, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	50	3,783	3,648			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	141	3,795	3,660			-
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	232	3,831	3,696			-
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	323	3,897	3,759			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	50	29.10	28.75	1	29,100	44
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	141	28.13	27.78			-
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	232	28.79	28.43			-
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	323	29.67	29.30			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	50	43.54	40.87			1
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	141	44.27	41.56			-
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	232	45.29	42.52			-
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	323	46.65	43.80			-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	50	47.00	45.41	2	94,000	2
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	141	48.34	45.17			-
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	232	49.46	46.22			-
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	323	50.95	47.62			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	50	201.55	196.75			1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	141	204.90	200.10			-
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	232	209.65	204.75			-
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	323	215.90	210.85			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	50	489.35	494.50			-
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	141	497.60	502.80			-
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	232	509.05	514.45			-
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	323	524.30	529.85			-

Total Volumes	
Today	Previous
3	1

Total Value	
Today	Previous
123,100	28,750

Total Open Interest	
Today	Previous
48	46

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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