

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 27, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	83	3,467	3,467			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	174	3,485	3,485			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	265	3,529	3,529			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	356	3,598	3,598			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	83	26.75	27.01	5	133,750	39
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	174	26.18	26.18			-
17-Sep-20	KE6000004769	July 4, 2019	September 17, 2020	265	26.87	26.87			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	356	27.74	27.74			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	83	38.49	38.49			-
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	174	39.22	39.22			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	265	40.23	40.23			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	356	41.51	41.51			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	83	42.54	42.54			-
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	174	42.34	42.34			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	265	43.44	43.44			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	356	44.84	44.84			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	83	195.20	195.20			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	174	192.85	192.85			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	265	197.85	197.85			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	356	204.20	204.20			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	83	491.85	491.85			-
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	174	501.15	501.15			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	265	514.10	514.10			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	356	530.50	530.50			-

Total Volumes	
Today	Previous
5	1

Total Value	
Today	Previous
133,750	27,010

Total Open Interest	
Today	Previous
40	41

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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