

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									October 4, 2019
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	76	3,511	3,511			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	167	3,527	3,528			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	258	3,570	3,571			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	349	3,637	3,640			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	76	27.63	27.78	5	138,000	46
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	167	27.06	27.12			
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	258	27.76	27.82			
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	349	28.66	28.72			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	76	38.40	37.99			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	167	39.10	38.69			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	258	40.09	39.68			
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	349	41.37	40.94			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	76	42.40	42.70			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	167	42.17	42.48			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	258	43.25	43.57			
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	349	44.63	44.96			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	76	197.55	196.75			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	167	195.10	194.35			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	258	200.05	199.30			
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	349	206.45	205.70			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	76	506.55	506.45			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	167	515.85	515.90			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	258	528.90	529.00			
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	349	545.70	545.80			-

Total Volumes	
Today	Previous
5	7

Total Value	
Today	Previous
138,000	194,500

Total Open Interest	
Today	Previous
47	45

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

Nominal:

INDEX-100

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