

## DERIVATIVES PRICELIST

DERIVATIVES (F&O)										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
										October 8, 2019
INDEX										
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	72	3,476	3,484				-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	163	3,492	3,500				
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	254	3,532	3,541				
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	345	3,599	3,608				-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	72	28.00	27.89	1	28,000		46
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	163	27.19	26.84				
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	254	27.88	27.52				
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	345	28.78	28.41				-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	72	36.70	37.97				
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	163	37.37	38.66				
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	254	38.30	39.63				
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	345	39.51	40.88				-
SINGLE STOCK FUTURE (KC&G)										
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	72	41.41	41.31				
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	163	41.15	41.06				
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	254	42.19	42.10				
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	345	43.52	43.43				-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	72	193.35	193.40				1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	163	190.80	190.85				
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	254	195.60	195.65				
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	345	201.80	201.85				-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	72	491.00	506.30				
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	163	499.90	515.50				
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	254	512.40	528.45				
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	345	528.55	545.10				-

Total Volumes	
Today	Previous

Total Value	
Today	Previous
28,000	27,890

Total Open Interest	
Today	Previous
47	47

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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