

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 23, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	87	3,478	3,480			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	178	3,497	3,500			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	269	3,542	3,546			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	360	3,612	3,617			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	87	27.25	27.00	1	27.250	34
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	178	26.56	26.43			
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	269	27.27	27.13			
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	360	28.16	28.03			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	87	38.76	38.48			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	178	39.50	39.22			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	269	40.53	40.25			
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	360	41.83	41.55			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	87	40.59	40.71			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	178	40.36	40.49			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	269	41.42	41.56			
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	360	42.75	42.91			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	87	201.65	202.05			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	178	199.45	199.85			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	269	204.70	205.15			
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	360	211.30	211.85			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	87	492.15	492.15			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	178	501.50	498.05			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	269	514.60	511.15			
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	360	531.10	527.70			-

Total Volumes	
Today	Previous
1	5

Total Value	
Today	Previous
27,250	135,000

Total Open	Interest
Today	Previous
34	33

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:

INDEX-100

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