

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 9, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	71	3,481	3,476			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	162	3,496	3,492			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	253	3,536	3,532			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	344	3,602	3,599			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	71	27.72	28.00	2	55,440	47
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	162	27.29	27.19			
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	253	27.98	27.88			
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	344	28.88	28.78			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	71	36.70	36.70	1	36,700	1
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	162	37.00	37.37			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	253	37.92	38.30			
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	344	39.11	39.51			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	71	42.16	41.41			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	162	41.92	41.15			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	253	42.97	42.19			
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	344	44.32	43.52			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	71	194.60	193.35			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	162	192.05	190.80			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	253	196.85	195.60			
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	344	203.10	201.80			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	71	490.95	491.00			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	162	499.80	499.90			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	253	512.25	512.40			
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	344	528.35	528.55			-

Total Volumes	
Today	Previous
3	1

Total Value	
Today	Previous
92,140	28,000

Total Open Interest	
Today	Previous
49	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

Nominal:

INDEX-100

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