

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 24, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	86	3,494	3,478			
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	177	3,513	3,497			
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	268	3,558	3,542			
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	359	3,627	3,612			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	86	27.00	27.25	2	54,000	35
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	177	26.55	26.56			
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	268	27.26	27.27			
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	359	28.15	28.16			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	86	38.81	38.76			
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	177	39.54	39.50			
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	268	40.57	40.53			
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	359	41.87	41.83			-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	86	41.09	40.59			
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	177	40.86	40.36			
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	268	41.93	41.42			
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	359	43.29	42.75			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	86	198.00	201.65	1	19,800	1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	177	198.35	199.45			
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	268	203.55	204.70			
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	359	210.10	211.30			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	86	515.35	492.15			
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	177	525.20	501.50			
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	268	538.80	514.60			
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	359	556.10	531.10			-

Total Volumes	
Today	Previous
3	1

Total Value	
Today	Previous
73,800	27,250

Total Open Interest	
Today	Previous
36	34

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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