

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 4, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	15	3,448	3,525			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	106	3,459	3,451			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	197	3,480	3,472			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	288	3,526	3,518			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	15	26.69	27.20			43
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	106	26.13	26.00	6	156,760	15
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	197	25.76	25.30			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	288	26.44	25.97			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	15	39.31	39.57			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	106	39.97	40.24			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	197	40.75	41.02			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	288	41.83	42.11			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	15	40.06	40.02			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	106	39.73	39.69			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	197	40.50	40.46			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	288	41.58	41.54			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	15	196.30	195.05			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	106	193.55	192.30			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	197	197.30	196.05			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	288	202.55	201.25			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	15	490.75	500.80			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	106	495.45	505.75			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	197	505.10	515.60			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	288	518.45	529.25			

Total Volumes	
Today	Previous
6	6

Total Value	
Today	Previous
156,760	487,300

Total Open	Interest
Today	Previous
83	77

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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