

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 5, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	14	3,441	3,448			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	105	3,451	3,459			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	196	3,472	3,480			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	287	3,518	3,526			-
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	14	26.89	26.69			43
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	105	26.67	26.13	9	240,000	18
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	196	25.96	25.76			-
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	287	26.65	26.44			-
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	14	38.16	39.31			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	105	38.79	39.97			-
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	196	39.55	40.75			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	287	40.59	41.83			-
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	14	39.00	40.06	4	156,000	20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	105	39.67	39.73			-
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	196	40.44	40.50			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	287	41.51	41.58			-
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	14	193.75	196.30			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	105	190.95	193.55			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	196	194.65	197.30			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	287	199.80	202.55			-
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	14	490.70	490.75			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	105	495.35	495.45			-
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	196	504.95	505.10			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	287	518.30	518.45			-

Total Volumes	
Today	Previous
13	6

Total Value	
Today	Previous
396,000	156,760

Total Open	Interest
Today	Previous
86	83

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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