

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 11, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	8	3,433	3,421			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	99	3,441	3,429			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	190	3,460	3,449			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	281	3,507	3,495			-
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	8	27.07	26.98			42
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	99	25.63	26.50			24
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	190	26.12	26.02			-
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	281	26.82	26.72			-
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	8	38.03	37.99			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	99	38.65	38.60			-
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	190	39.38	39.34			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	281	40.43	40.39			-
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	8	38.03	38.00			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	99	37.64	37.55			-
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	190	38.36	38.26			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	281	39.37	39.28			-
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	8	197.90	197.95			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	99	195.05	195.10			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	190	198.75	198.80			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	281	204.05	204.10			-
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	8	490.45	490.50			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	99	494.75	494.85			-
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	190	504.15	504.30			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	281	517.55	517.70			-

Total Volumes	
Today	Previous
-	7

Total Value	
Today	Previous
-	197,020

Total Open	Interest
Today	Previous
91	91

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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