

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 13, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	6	3,444	3,446			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	97	3,451	3,454			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	188	3,472	3,472			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	279	3,518	3,519			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	6	27.17	27.17			42
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	97	26.94	27.00	2	53,880	26
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	188	26.23	26.22			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	279	26.93	26.92			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	6	37.93	38.13			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	97	38.53	38.74			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	188	39.29	39.48			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	279	40.32	40.52			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	6	38.53	38.48			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	97	38.13	38.09			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	188	38.88	38.81			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	279	39.91	39.84			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	6	199.40	198.15			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	97	196.45	195.25			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	188	200.35	198.95			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	279	205.65	204.25			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	6	485.35	486.60			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	97	489.45	490.85			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	188	499.10	500.15			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	279	512.25	513.40			

Total Volumes	
Today	Previous
2	2

Total Value	
Today	Previous
53,880	54,000

Total Open	Interest
Today	Previous
93	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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