

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 19, 2019
INDEX										
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	-	3.461	3.458				-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	91	3.466	3.464				
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	182	3.486	3.484				
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	273	3.531	3.529				
SINGLE STOCK FUTURE (SCOM)										
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	-	27.20	27.25	48	1,305,600		-
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	91	27.00	25.80	3	81,000		28
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	182	26.24	26.30				
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	273	26.93	26.99				
SINGLE STOCK FUTURE (EQTY)										
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	-	37.95	37.95	4	151,800		-
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	91	38.53	38.54				
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	182	39.28	39.29				
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	273	40.30	40.31				
SINGLE STOCK FUTURE (KCBG)										
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	-	40.05	39.16	20	801,000		-
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	91	39.66	38.75				
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	182	40.43	39.50				
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	273	41.48	40.54				
SINGLE STOCK FUTURE (EABL)										
19-Sep-19	KE6000003358	July 4, 2019	September 19, 2019	-	199.50	200.75	1	19,950		-
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	91	196.50	197.80				-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	182	200.30	201.65				
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	273	205.50	206.90				
SINGLE STOCK FUTURE (BATK)										
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	-	485.00	485.05				-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	91	488.90	488.95				
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	182	498.30	498.45				
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	273	511.30	511.45				

Total Volumes	
Today	Previous
76	6

Total Value	
Today	Previous
2 359 350	159 000

Total Open Interest	
Today	Previous
28	99

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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