

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									<b>July 22, 2019</b>
<b>INDEX</b>									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	59	3,616	3,611			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	150	3,441	3,637			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	241	3,673	3,669			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	332	3,718	3,714			
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	59	28.02	28.28			11
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	150	27.00	26.78	3	81,000	3
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	241	27.30	27.38			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	332	27.99	28.07			
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	59	40.00	40.00	1	40,000	4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	150	41.65	41.63			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	241	42.56	42.54			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	332	43.63	43.62			
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	59	40.11	37.36	2	80,220	18
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	150	37.35	37.12			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	241	38.17	37.94			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	332	39.13	38.90			
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	59	198.05	200.40			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	150	196.50	198.95			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	241	200.80	203.35			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	332	205.85	208.45			
<b>SINGLE STOCK FUTURE (BATK)</b>									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	59	524.10	524.40			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	150	531.20	531.55			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	241	542.85	543.25			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	332	556.45	556.95			

Total Volumes	
Today	Previous
6	9

Total Value	
Today	Previous
201,220	266,250

Total Open Interest	
Today	Previous
38	33

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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