

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									August 7, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	43	3,540	3,543			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	134	3,562	3,564			
19-Mar-20	KE6000001458	July 4, 2019	March 19, 2020	225	3,590	3,593			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	316	3,636	3,639			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	43	27.80	27.85	21	583,800	40
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	134	26.00	26.26			6
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	225	26.55	26.82			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	316	27.25	27.52			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	43	40.25	40.21			6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	134	41.04	41.00			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	225	41.92	41.88			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	316	43.00	42.96			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	43	39.45	39.61			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	134	39.22	39.38			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	225	40.06	40.22			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	316	41.10	41.27			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	43	203.25	203.05			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	134	201.15	200.95			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	225	205.50	205.25			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	316	210.80	210.60			
SINGLE STOCK FUTURE (BTK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	43	522.60	515.65			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	134	529.30	522.20			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	225	540.60	533.40			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	316	554.60	547.25			

Total Volumes	
Today	Previous
21	2

Total Value	
Today	Previous
583,800	55,700

Total Open Interest	
Today	Previous
74	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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