

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 8, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	42	3,555	3,540			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	133	3,577	3,562			
19-Mar-20	KE6000001458	July 4, 2019	March 19, 2020	224	3,606	3,590			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	315	3,652	3,636			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	42	27.43	27.80			40
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	133	26.09	26.00			6
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	224	26.65	26.55			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	315	27.34	27.25			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	42	40.65	40.25			6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	133	41.44	41.04			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	224	42.33	41.92			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	315	43.42	43.00			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	42	39.64	39.45			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	133	39.41	39.22			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	224	40.26	40.06			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	315	41.30	41.10			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	42	203.45	203.25			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	133	201.40	201.15			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	224	205.70	205.50			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	315	211.00	210.80			
SINGLE STOCK FUTURE (BTK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	42	517.50	522.60			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	133	524.05	529.30			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	224	535.20	540.60			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	315	549.05	554.60			

Total Volumes	
Today	Previous
-	21

Total Value	
Today	Previous
-	583,800

Total Open Interest	
Today	Previous
74	74

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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