

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 21, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	29	3,559	3,570			1
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	120	3,574	3,585			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	211	3,599	3,611			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	302	3,647	3,659			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	29	28.00	29.40	5	140,000	47
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	120	27.84	28.30			7
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	211	28.41	28.63			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	302	29.16	29.39			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	29	38.32	39.25			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	120	39.01	38.97			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	211	39.81	39.77			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	302	40.86	40.82			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	29	39.95	39.98	3	119,850	20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	120	39.74	39.69			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	211	40.55	40.51			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	302	41.62	41.58			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	29	200.85	200.65			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	120	198.40	198.20			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	211	202.50	202.25			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	302	207.80	207.60			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	29	521.65	521.70			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	120	527.40	527.55			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	211	538.25	538.35			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	302	552.40	552.60			

Total Volumes	
Today	Previous
8	4

Total Value	
Today	Previous
259,850	135,100

Total Open	Interest
Today	Previous
81	76

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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