

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 23, 2019									
INDEX									
19-Sep-19	KE600001435	July 4, 2019	September 19, 2019	27	3.552	3.565			1
19-Dec-19	KE600001542	July 4, 2019	December 19, 2019	118	3.567	3.576			
19-Mar-20	KE600001658	July 4, 2019	March 19, 2020	209	3.591	3.601			
18-Jun-20	KE600001765	July 4, 2019	June 18, 2020	300	3.639	3.649			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	27	28.98	29.09			47
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	118	27.63	27.73			7
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	209	28.18	28.30			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	300	28.94	29.05			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	27	39.91	39.32			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	118	40.63	40.02			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	209	41.45	40.84			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	300	42.55	41.91			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	27	40.22	40.12			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	118	39.93	39.83			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	209	40.74	40.65			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	300	41.82	41.72			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	27	200.55	205.00			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	118	198.10	198.90			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	209	202.10	202.95			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	300	207.45	208.30			
SINGLE STOCK FUTURE (BATA)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	27	512.45	512.55			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	118	518.05	518.15			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	209	528.50	528.70			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	300	542.55	542.60			

Total Volumes	
Today	Previous
-	2

Total Value	
Today	Previous
-	377,000

Total Open Interest	
Today	Previous
80	80

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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