

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 27, 2019									
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	23	3.537	3.525			1
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	114	3.551	3.539			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	205	3.574	3.562			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	296	3.622	3.610			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	23	28.27	28.18			47
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	114	26.89	27.00			7
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	205	27.42	27.54			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	296	28.15	28.27			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	23	40.45	39.90			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	114	41.16	40.61			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	205	41.98	41.42			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	296	43.08	42.51			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	23	40.30	40.15			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	114	40.00	39.85			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	205	40.80	40.65			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	296	41.87	41.72			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	23	200.20	196.20			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	114	197.65	193.65			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	205	201.60	197.50			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	296	206.95	202.70			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	23	512.20	512.25			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	114	517.65	517.75			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	205	527.95	528.10			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	296	541.85	542.05			

Total Volumes	
Today	Previous
-	2

Total Value	
Today	Previous
-	56,360

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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