

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 30, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	20	3.519	3.532			1
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	111	3.531	3.545			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	202	3.553	3.567			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	293	3.602	3.614			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	20	28.21	28.31			47
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	111	27.40	27.00	1	27,400	8
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	202	27.35	27.46			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	293	28.09	28.19			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	20	39.99	40.54			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	111	40.67	41.24			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	202	41.48	42.06			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	293	42.59	43.16			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	20	40.24	40.49			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	111	39.92	40.19			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	202	40.71	40.98			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	293	41.80	42.06			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	20	196.40	196.15			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	111	193.70	193.50			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	202	197.55	197.35			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	293	202.85	202.55			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	20	511.10	512.05			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	111	516.30	517.45			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	202	526.55	527.70			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	293	540.60	541.50			

Total Volumes	
Today	Previous
1	1

Total Value	
Today	Previous
27,400	27,000

Total Open Interest	
Today	Previous
81	81

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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