

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 6, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	44	3.543	3.564			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	135	3.564	3.585			
19-Mar-20	KE6000001458	July 4, 2019	March 19, 2020	226	3.593	3.614			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	317	3.639	3.661			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	44	27.85	28.10	2	55.700	49
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	135	26.26	27.50			6
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	226	26.82	26.99			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	317	27.52	27.69			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	44	40.21	40.22			6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	135	41.00	41.01			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	226	41.88	41.89			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	317	42.96	42.98			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	44	39.61	40.05			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	135	39.38	39.49			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	226	40.22	40.34			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	317	41.27	41.39			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	44	203.05	204.60			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	135	200.95	202.55			
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	226	205.25	206.90			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	317	210.60	212.30			
SINGLE STOCK FUTURE (BTK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	44	515.65	516.75			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	135	522.20	523.35			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	226	533.40	534.60			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	317	547.25	548.50			

Total Volumes	
Today	Previous
2	5

Total Value	
Today	Previous
55,700	163,200

Total Open Interest	
Today	Previous
83	83

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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