

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 3, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	16	3,525	3,504	1	352,500	-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	107	3,451	3,515			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	198	3,472	3,537			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	289	3,518	3,584			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	16	27.20	27.89	4	108,800	43
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	107	26.00	26.70	1	26,000	9
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	198	25.30	27.22			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	289	25.97	27.95			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	16	39.57	39.72			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	107	40.24	40.40			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	198	41.02	41.19			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	289	42.11	42.28			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	16	40.02	40.02			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	107	39.69	39.70			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	198	40.46	40.47			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	289	41.54	41.55			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	16	195.05	195.35			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	107	192.30	192.60			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	198	196.05	196.35			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	289	201.25	201.60			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	16	500.80	505.90			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	107	505.75	510.90			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	198	515.60	520.95			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	289	529.25	534.75			

Total Volumes	
Today	Previous
6	2

Total Value	
Today	Previous
487,300	55,780

Total Open	Interest
Today	Previous
77	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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