

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 29, 2019									
INDEX									
19-Sep-19	KE600001435	July 4, 2019	September 19, 2019	21	3.532	3.527			1
19-Dec-19	KE600001542	July 4, 2019	December 19, 2019	112	3.545	3.541			
19-Mar-20	KE600001658	July 4, 2019	March 19, 2020	203	3.567	3.563			
18-Jun-20	KE600001765	July 4, 2019	June 18, 2020	294	3.614	3.610			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	21	28.31	28.02			47
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	112	27.00	26.68	1	27,000	8
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	203	27.46	27.21			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	294	28.19	27.93			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	21	40.54	40.49			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	112	41.24	41.20			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	203	42.06	42.02			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	294	43.16	43.12			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	21	40.49	40.29			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	112	40.19	39.99			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	203	40.98	40.79			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	294	42.06	41.86			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	21	196.15	200.20			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	112	193.50	197.65			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	203	197.35	201.55			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	294	202.55	206.85			
SINGLE STOCK FUTURE (BATA)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	21	512.05	511.10			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	112	517.45	516.55			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	203	527.70	526.80			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	294	541.50	540.60			

Total Volumes	
Today	Previous
1	9

Total Value	
Today	Previous
27,000	252,150

Total Open Interest	
Today	Previous
81	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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