

DERIVATIVES PRICELIST

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INDEX

INDEX	19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	56	3,597	3,599				-
	19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	147	3,622	3,624				
	19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	238	3,654	3,656				
	18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	329	3,698	3,700				

SINGLE STOCK FUTURE (SCOM)

19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	56	28.10	27.71	2	56,200	18
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	147	26.39	26.39			3
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	238	26.96	26.97			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	329	27.64	27.65			

SINGLE STOCK FUTURE (EQTY)

19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	56	40.90	41.16				6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	147	41.73	41.94				
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	238	42.64	42.86				
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	329	43.70	43.93				

SINGLE STOCK FUTURE (KCBG)

19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	56	40.20	40.25	1	40,200	20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	147	37.43	37.54			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	238	38.25	38.36			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	329	39.20	39.32			

SINGLE STOCK FUTURE (EABL)

SINGLE STOCK FUTURE (EAG)							
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	56	201.95	197.70	2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	147	200.50	196.15	1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	238	204.85	200.45	
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	329	210.00	205.45	

SINGLE STOCK FUTURE (BATK)

SINGLE STOCK FUTURE (DATA)									
19-Sep-19	KE60000033092	July 4, 2019	September 19, 2019	56	515.70	517.80			-
19-Dec-19	KE60000033100	July 4, 2019	December 19, 2019	147	522.60	524.80			
19-Mar-20	KE60000033217	July 4, 2019	March 19, 2020	238	534.05	536.25			
18-Jun-20	KE60000033324	July 4, 2019	June 18, 2020	329	547.35	549.70			

Total Volumes	
Today	Previous
3	4

Total Value	
Today	Previous
96,400	160,750

Total Open Interest	
Today	Previous
50	48

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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