

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 5, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	45	3.564	3.577			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	134	3.585	3.599			
19-Mar-20	KE6000001458	July 4, 2019	March 19, 2020	227	3.614	3.629			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	318	3.661	3.676			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	45	28.10	28.14	1	28.100	49
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	136	27.50	26.44	2	55.000	6
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	227	26.99	27.01			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	318	27.69	27.72			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	45	40.22	40.69			6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	136	41.01	41.49			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	227	41.89	42.39			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	318	42.98	43.50			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	45	40.05	40.24	2	80.100	20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	136	39.49	40.03			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	227	40.34	40.90			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	318	41.39	41.97			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	45	204.60	205.20			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	136	202.55	203.20			
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	227	206.90	207.60			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	318	212.30	213.00			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	45	516.75	517.05			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	136	523.35	523.70			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	227	534.60	535.00			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	318	548.50	549.00			

Total Volumes	
Today	Previous
5	15

Total Value	
Today	Previous
163,200	422,100

Total Open Interest	
Today	Previous
83	82

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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