

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 15, 2019									
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	35	3.573	3.555			1
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	126	3.592	3.583			
19-Mar-20	KE6000001458	July 4, 2019	March 19, 2020	217	3.619	3.611			
18-Jun-20	KE6000001745	July 4, 2019	June 18, 2020	308	3.667	3.659			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	35	28.30	28.11	2	56.600	41
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	126	27.27	26.76			6
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	217	27.84	27.33			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	308	28.58	28.05			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	35	40.11	40.11	1	40.110	6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	126	40.55	40.87			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	217	41.40	41.72			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	308	42.49	42.82			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	35	40.01	40.06			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	126	39.75	39.81			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	217	40.58	40.65			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	308	41.65	41.72			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	35	202.50	204.30			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	126	200.25	202.10			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	217	204.45	206.35			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	308	209.85	211.80			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	35	517.00	517.05			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	126	523.10	523.20			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	217	534.10	534.20			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	308	548.10	548.30			

Total Volumes	
Today	Previous
3	1

Total Value	
Today	Previous
96,710	355,500

Total Open Interest	
Today	Previous
76	76

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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