

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 9, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	10	3,420	3,407			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	101	3,429	3,417			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	192	3,446	3,437			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	283	3,495	3,484			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	10	26.88	26.95			42
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	101	26.70	25.41	1	26,700	18
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	192	25.93	25.90			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	283	26.62	26.60			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	10	37.99	37.11			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	101	38.61	37.72			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	192	39.35	38.45			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	283	40.40	39.48			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	10	38.04	38.26			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	101	37.66	37.88			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	192	38.38	38.61			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	283	39.40	39.65			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	10	197.20	195.00			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	101	194.35	192.70			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	192	198.05	196.40			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	283	203.35	201.70			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	10	490.55	490.75			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	101	494.95	495.25			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	192	504.45	504.80			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	283	517.85	518.35			

Total Volumes	
Today	Previous
1	2

Total Value	
Today	Previous
26,700	46,450

Total Open	Interest
Today	Previous
85	85

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
INDEX-100

Nominal:

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