

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 28, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	22	3,527	3,537			1
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	113	3,541	3,551			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	204	3,563	3,574			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	295	3,610	3,622			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	22	28.02	28.27	9	252,150	47
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	113	26.68	26.89			7
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	204	27.21	27.42			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	295	27.93	28.15			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	22	40.49	40.45			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	113	41.20	41.16			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	204	42.02	41.98			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	295	43.12	43.08			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	22	40.29	40.30			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	113	39.99	40.00			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	204	40.79	40.80			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	295	41.86	41.87			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	22	200.20	200.20			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	113	197.65	197.65			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	204	201.55	201.60			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	295	206.85	206.95			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	22	511.10	512.20			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	113	516.55	517.65			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	204	526.80	527.95			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	295	540.60	541.85			

Total Volumes	
Today	Previous
9	-

Total Value	
Today	Previous
252,150	-

Total Open Interest	
Today	Previous
80	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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