

## 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 30, 2019
INDEX										
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	20	3.519	3.532				1
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	111	3.531	3.545				
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	202	3.553	3.567				
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	293	3.602	3.614				
SINGLE STOCK FUTURE (SCOM)										
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	20	28.21	28.31				47
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	111	27.40	27.00	1	27,400		8
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	202	27.35	27.46				
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	293	28.09	28.19				
SINGLE STOCK FUTURE (EQTY)										
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	20	39.99	40.54				4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	111	40.67	41.24				
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	202	41.48	42.06				
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	293	42.59	43.16				
SINGLE STOCK FUTURE (KCBG)										
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	20	40.24	40.49				20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	111	39.92	40.19				
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	202	40.71	40.98				
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	293	41.80	42.06				
SINGLE STOCK FUTURE (EABL)										
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	20	196.40	196.15				1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	111	193.70	193.50				-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	202	197.55	197.35				
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	293	202.85	202.55				
SINGLE STOCK FUTURE (BATK)										
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	20	511.10	512.05				-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	111	516.30	517.45				
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	202	526.55	527.70				
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	293	540.60	541.50				

Total Volumes	
Today	Previous
1	1

Total Value	
Today	Previous
27 400	27 000

Total Open Interest	
Today	Previous
81	81

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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