

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 12, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	7	3,446	3,433			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	98	3,454	3,441			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	189	3,472	3,460			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	280	3,519	3,507			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	7	27.17	27.07			42
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	98	27.00	25.63	2	54,000	24
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	189	26.22	26.12			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	280	26.92	26.82			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	7	38.13	38.03			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	98	38.74	38.65			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	189	39.48	39.38			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	280	40.52	40.43			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	7	38.48	38.03			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	98	38.09	37.64			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	189	38.81	38.36			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	280	39.84	39.37			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	7	198.15	197.90			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	98	195.25	195.05			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	189	198.95	198.75			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	280	204.25	204.05			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	7	486.60	490.45			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	98	490.85	494.75			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	189	500.15	504.15			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	280	513.40	517.55			

Total Volumes	
Today	Previous
2	7

Total Value	
Today	Previous
54,000	197,020

Total Open	Interest
Today	Previous
91	91

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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