

**DERIVATIVES PRICELIST**

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
<b>INDEX</b>									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	24	3.525	3.552			1
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	115	3.539	3.567			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	206	3.562	3.591			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	297	3.610	3.639			
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	24	28.18	28.98	2	56,360	47
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	115	27.00	27.63			7
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	206	27.54	28.18			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	297	28.27	28.94			
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	24	39.90	39.91			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	115	40.61	40.63			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	206	41.42	41.45			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	297	42.51	42.55			
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	24	40.15	40.22			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	115	39.85	39.93			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	206	40.65	40.74			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	297	41.72	41.82			
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	24	196.20	200.55			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	115	193.65	198.10			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	206	197.50	202.10			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	297	202.70	207.45			
<b>SINGLE STOCK FUTURE (BATK)</b>									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	24	512.25	512.45			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	115	517.75	518.05			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	206	528.10	528.50			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	297	542.05	542.55			

Total Volumes	
Today	Previous
2	2

Total Value	
Today	Previous
56,360	377,000

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  
INDEX-100

Nominal:

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