

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									July 4, 2019
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	77	3,603.00				
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	168	3,624.00				
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	259	3,657.00				
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	350	3,702.00				
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	77	28.90	-	1	28,900	1
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	168	26.80				
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	259	27.40				
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	350	28.09				
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	77	40.50				
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	168	41.28				
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	259	42.20				
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	350	43.26				
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	77	38.18				
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	168	37.91				
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	259	38.75				
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	350	39.73				
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	77	199.74	-	1	19,974	1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	168	195.93				
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	259	200.30				
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	350	205.35				
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	77	510.92				
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	168	517.21				
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	259	528.73				
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	350	542.05				

Total Volumes	
Today	Previous
2	-

Total Value	
Today	Previous
48.874	-

Total Open Interest	
Today	Previous
2	-

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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