

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									
19-Sep-19	KE600001435	July 4, 2019	September 19, 2019	13	3.407	3.441			-
19-Dec-19	KE600001542	July 4, 2019	December 19, 2019	104	3.417	3.451			
19-Mar-20	KE600001658	July 4, 2019	March 19, 2020	195	3.437	3.472			
18-Jun-20	KE600001765	July 4, 2019	June 18, 2020	286	3.484	3.518			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	13	26.95	26.89	1	26.950	42
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	104	25.41	26.67			18
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	195	25.90	25.96			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	286	26.60	26.65			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	13	37.11	38.16			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	104	37.72	38.79			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	195	38.45	39.55			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	286	39.48	40.59			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	13	38.26	39.00			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	104	37.88	39.67			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	195	38.61	40.44			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	286	39.65	41.51			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	13	195.00	193.75	1	19,500	1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	104	192.70	190.95			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	195	196.40	194.65			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	286	201.70	199.80			
SINGLE STOCK FUTURE (BATA)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	13	490.75	490.70			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	104	495.25	495.35			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	195	504.80	504.95			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	286	518.35	518.30			

Total Volumes	
Today	Previous
2	13

Total Value	
Today	Previous
46,450	396,000

Total Open Interest	
Today	Previous
85	86

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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