

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	KE6000001435	July 4, 2019	September 19, 2019	9	3,421	3,420			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	100	3,429	3,429			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	191	3,449	3,448			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	282	3,495	3,495			-
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	9	26.98	26.88			42
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	100	26.50	26.70	6	159,020	24
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	191	26.02	25.93			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	282	26.72	26.62			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	9	37.99	37.99			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	100	38.60	38.61			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	191	39.34	39.35			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	282	40.39	40.40			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	9	38.00	38.04	1	38,000	20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	100	37.55	37.66			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	191	38.26	38.38			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	282	39.28	39.40			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	9	197.95	197.20			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	100	195.10	194.35			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	191	198.80	198.05			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	282	204.10	203.35			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	9	490.50	490.55			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	100	494.85	494.95			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	191	504.30	504.45			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	282	517.70	517.85			

Total Volumes	
Today	Previous
7	1

Total Value	
Today	Previous
197,020	26,700

Total Open	Interest
Today	Previous
91	85

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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