

**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	72	3.582	3.601			
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	163	3.608	3.627			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	254	3.639	3.658			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	345	3.681	3.700			
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	72	27.30	27.86			1
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	163	25.98	26.55			
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	254	26.55	27.13			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	345	27.20	27.80			
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	72	40.64	40.86			3
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	163	41.48	41.28			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	254	42.38	42.18			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	345	43.42	43.21			
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	72	39.00	37.96	12	468,000	12
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	163	37.28	37.70			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	254	38.09	38.52			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	345	39.02	39.46			
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	72	199.15	199.20			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	163	197.70	197.70			
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	254	202.00	202.05			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	345	206.95	207.00			
<b>SINGLE STOCK FUTURE (BATK)</b>									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	72	511.55	510.65			
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	163	518.50	517.55			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	254	529.75	528.85			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	345	542.75	541.80			

Total Volumes	
Today	Previous
12	2

Total Value	
Today	Previous
468,000	78,820

Total Open Interest	
Today	Previous
17	5

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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