

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									September 17, 2019
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	2	3,446	3,457			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	93	3,452	3,463			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	184	3,472	3,484			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	275	3,517	3,530			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	2	26.50	27.21	6	159,000	48
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	93	25.70	25.76			26
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	184	26.20	26.26			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	275	26.89	26.95			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	2	37.61	37.76			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	93	38.19	38.35			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	184	38.94	39.10			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	275	39.95	40.12			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	2	38.91	38.87			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	93	38.51	38.46			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	184	39.26	39.21			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	275	40.28	40.24			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	2	199.05	200.00			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	93	196.05	197.10			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	184	199.85	200.95			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	275	205.10	206.25			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	2	485.10	485.15			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	93	489.05	489.15			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	184	498.55	498.70			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	275	511.60	511.75			

Total Volumes	
Today	Previous
6	2

Total Value	
Today	Previous
159,000	53,880

Total Open Interest	
Today	Previous
99	93

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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