

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	30	3,570	3,589			1
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	121	3,585	3,605			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	212	3,611	3,630			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	303	3,659	3,679			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	30	29.40	29.55			42
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	121	28.30	28.00	2	56,600	7
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	212	28.63	28.79			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	303	29.39	29.56			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	30	39.25	38.98	2	78,500	4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	121	38.97	39.69			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	212	39.77	40.51			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	303	40.82	41.58			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	30	39.98	39.89			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	121	39.69	39.60			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	212	40.51	40.42			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	303	41.58	41.49			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	30	200.65	200.65			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	121	198.20	198.25			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	212	202.25	202.30			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	303	207.60	207.70			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	30	521.70	521.75			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	121	527.55	527.65			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	212	538.35	538.50			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	303	552.60	552.75			

Total Volumes	
Today	Previous
4	1

Total Value	
Today	Previous
135,100	28,000

Total Open	Interest
Today	Previous
76	78

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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