

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									July 17, 2019
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	64	3,606	3,598			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	155	3,634	3,625			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	246	3,665	3,656			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	337	3,706	3,698			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	64	28.20	27.90			3
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	155	26.91	26.66			
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	246	27.50	27.25			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	337	28.17	27.91			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	64	40.31	40.28			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	155	41.15	41.21			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	246	42.05	42.11			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	337	43.06	43.13			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	64	39.50	37.24	2	79.000	16
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	155	36.59	37.01			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	246	37.39	37.82			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	337	38.29	38.73			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	64	201.55	199.55			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	155	200.15	198.15			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	246	204.55	202.50			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	337	209.50	207.40			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	64	524.70	524.80			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	155	532.00	532.15			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	246	543.60	543.75			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	337	556.80	556.95			

Total Volumes	
Today	Previous
2	2

Total Value	
Today	Previous
79,000	68,180

Total Open Interest	
Today	Previous
25	23

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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