

## 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									October 22, 2019
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	58	3.576	3.555			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	149	3.589	3.568			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	240	3.627	3.607			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	331	3.691	3.671			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	58	28.00	28.56	5	140,000	42
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	149	27.36	27.18			
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	240	28.02	27.85			
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	331	28.89	28.72			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	58	39.00	38.42	1	39,000	1
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	149	40.03	39.09			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	240	40.98	40.03			
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	331	42.23	41.26			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	58	44.00	43.73			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	149	43.75	43.48			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	240	44.80	44.54			
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	331	46.17	45.91			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	58	192.95	194.10			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	149	196.25	197.45			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	240	200.95	202.25			
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	331	207.05	208.45			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	58	490.00	490.30			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	149	498.40	498.85			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	240	510.30	510.95			
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	331	525.80	526.60			-

Total Volumes	
Today	Previous
6	7

Total Value	
Today	Previous
179,000	-

Total Open Interest	
Today	Previous
44	49

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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