

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	66	3,608	3,627			
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	157	3,635	3,655			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	248	3,667	3,687			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	339	3,709	3,729			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	66	27.76	28.03			3
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	157	26.46	26.74			
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	248	27.04	27.33			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	339	27.70	27.99			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	66	40.28	40.96			3
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	157	41.12	41.81			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	248	42.01	42.73			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	339	43.03	43.77			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	66	37.30	37.13			14
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	157	37.08	36.90			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	248	37.88	37.70			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	339	38.80	38.62			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	66	201.35	201.75			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	157	200.00	201.00			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	248	204.40	204.80			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	339	209.35	209.80			
SINGLE STOCK FUTURE (BATA)									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	66	524.90	512.15			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	157	532.25	519.25			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	248	543.90	530.60			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	339	557.10	543.55			

Total Volumes	
Today	Previous
-	1

Total Value	
Today	Previous
-	201,000

Total Open Interest	
Today	Previous
22	22

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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