

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
July 29, 2019									
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	52	3.604	3.602			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	143	3.629	3.627			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	234	3.660	3.659			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	325	3.707	3.707			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	52	28.21	28.10	6	169,260	26
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	143	26.42	26.49			3
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	234	27.00	27.07			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	325	27.70	27.78			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	52	40.57	40.64			6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	143	41.39	41.47			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	234	42.30	42.38			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	325	43.39	43.48			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	52	37.64	37.67			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	143	37.40	37.43			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	234	38.22	38.25			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	325	39.21	39.25			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	52	209.10	197.00			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	143	207.30	202.80			
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	234	211.85	207.25			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	325	217.30	212.65			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	52	518.40	515.70			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	143	525.30	522.60			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	234	536.85	534.10			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	325	550.70	547.95			

Total Volumes	
Today	Previous
6	3

Total Value	
Today	Previous
169,260	75,900

Total Open Interest	
Today	Previous
57	51

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
INDEX-100

Nominal:

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