

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 12, 2019
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	69	3,627	3,610			
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	160	3,655	3,585			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	251	3,687	3,580			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	342	3,729	3,585			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	69	28.03	27.83			3
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	160	26.74	26.43			
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	251	27.33	27.01			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	342	27.99	27.67			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	69	40.96	40.94			3
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	160	41.81	41.77			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	251	42.73	42.67			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	342	43.77	43.72			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	69	37.13	37.42			14
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	160	36.90	37.11			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	251	37.70	37.91			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	342	38.62	38.83			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	69	201.75	201.85			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	160	201.00	200.40	1	201,000	1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	251	204.80	204.75			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	342	209.80	209.75			
SINGLE STOCK FUTURE (BATA)									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	69	512.15	511.50			
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	160	519.25	517.20			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	251	530.60	528.45			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	342	543.55	541.35			

Total Volumes	
Today	Previous
1	31

Total Value	
Today	Previous
201,000	1,770,080

Total Open Interest	
Today	Previous
22	21

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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