

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	65	3,598	3,608			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	156	3,625	3,635			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	247	3,656	3,667			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	338	3,698	3,709			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	65	27.90	27.76	1	27,900	3
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	156	26.66	26.46			
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	247	27.25	27.04			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	338	27.91	27.70			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	65	40.28	40.28	1	40,280	4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	156	41.21	41.12			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	247	42.11	42.01			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	338	43.13	43.03			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	65	37.24	37.30			14
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	156	37.01	37.08			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	247	37.82	37.88			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	338	38.73	38.80			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	65	199.55	201.35			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	156	198.15	200.00			1
19-Mar-20	KE6000003761	July 4, 2019	March 19, 2020	247	202.50	204.40			
18-Jun-20	KE6000003868	July 4, 2019	June 18, 2020	338	207.40	209.35			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	65	524.80	524.90			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	156	532.15	532.25			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	247	543.75	543.90			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	338	556.95	557.10			

Total Volumes	
Today	Previous
2	-

Total Value	
Today	Previous
68,180	-

Total Open Interest	
Today	Previous
23	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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