

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	63	3.596	3.606			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	154	3.623	3.634			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	245	3.654	3.665			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	336	3.696	3.706			-
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	63	28.25	28.20	1	28.250	4
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	154	26.70	26.91			
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	245	27.28	27.50			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	336	27.94	28.17			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	63	40.20	40.31	1	40.200	4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	154	41.19	41.15			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	245	42.09	42.05			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	336	43.11	43.06			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	63	37.02	39.50			16
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	154	36.79	36.59			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	245	37.59	37.39			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	336	38.49	38.29			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	63	199.70	201.55			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	154	198.30	200.15			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	245	202.65	204.55			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	336	207.55	209.50			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	63	514.45	524.70			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	154	521.60	532.00			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	245	532.95	543.60			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	336	545.85	556.80			-

Total Volumes	
Today	Previous
2	2

Total Value	
Today	Previous
68,450	79,000

Total Open Interest	
Today	Previous
26	25

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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