

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 23, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	58	3.581	3.616			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	149	3.606	3.641			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	240	3.638	3.673			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	331	3.682	3.718			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	58	28.01	28.02	14	392,160	16
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	149	26.14	27.00			3
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	240	26.72	27.30			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	331	27.39	27.99			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	58	40.91	40.00			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	149	41.74	41.65			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	240	42.66	42.56			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	331	43.73	43.63			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	58	40.20	40.11	1	40,200	19
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	149	37.40	37.35			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	240	38.21	38.17			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	331	39.17	39.13			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	58	202.00	198.05	1	20,200	2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	149	190.80	196.50			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	240	195.00	200.80			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	331	199.90	205.85			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	58	523.95	524.10			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	149	531.05	531.20			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	240	542.70	542.85			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	331	556.30	556.45			

Total Volumes	
Today	Previous
16	6

Total Value	
Today	Previous
452,560	201,220

Total Open Interest	
Today	Previous
45	38

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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