

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	KE600001435	July 4, 2019	September 19, 2019	55	3.602	3.597			-
19-Dec-19	KE600001542	July 4, 2019	December 19, 2019	146	3.627	3.622			
19-Mar-20	KE600001658	July 4, 2019	March 19, 2020	237	3.659	3.654			
18-Jun-20	KE600001765	July 4, 2019	June 18, 2020	328	3.707	3.698			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	55	28.10	28.10	2	56.200	18
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	146	26.49	26.39			3
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	237	27.07	26.96			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	328	27.78	27.64			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	55	40.64	40.90			6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	146	41.47	41.73			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	237	42.38	42.64			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	328	43.48	43.70			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	55	37.67	40.20			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	146	37.43	37.43			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	237	38.25	38.25			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	328	39.25	39.20			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	55	197.00	201.95	1	19,700	3
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	146	202.80	200.50			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	237	207.25	204.85			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	328	212.65	210.00			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	55	515.70	515.70			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	146	522.60	522.60			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	237	534.10	534.05			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	328	547.95	547.35			

Total Volumes	
Today	Previous
3	3

Total Value	
Today	Previous
75,900	96,400

Total Open Interest	
Today	Previous
51	50

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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