

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	51	3.590	3.604			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	142	3.614	3.629			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	233	3.645	3.660			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	324	3.692	3.707			-
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	51	28.00	28.21	10	280,000	31
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	142	27.60	26.42	2	55,200	5
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	233	26.89	27.00			-
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	324	27.58	27.70			-
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	51	40.41	40.57			6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	142	41.22	41.39			-
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	233	42.13	42.30			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	324	43.21	43.39			-
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	51	37.69	37.64			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	142	37.44	37.40			-
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	233	38.26	38.22			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	324	39.25	39.21			-
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	51	209.05	209.10			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	142	207.25	207.30			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	233	211.75	211.85			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	324	217.25	217.30			-
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	51	517.30	518.40			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	142	524.15	525.30			-
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	233	535.65	536.85			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	324	549.45	550.70			-

Total Volumes	
Today	Previous
12	6

Total Value	
Today	Previous
335,200	169,260

Total Open Interest	
Today	Previous
64	57

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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