

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 31, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	50	3,578	3,590			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	141	3,602	3,614			
19-Mar-20	KE6000001458	July 4, 2019	March 19, 2020	232	3,633	3,645			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	323	3,679	3,692			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	50	28.16	28.00	4	112,650	31
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	141	27.60	27.60	3	82,800	5
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	232	26.83	26.89			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	323	27.52	27.58			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	50	40.45	40.41			6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	141	41.27	41.22			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	232	42.17	42.13			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	323	43.25	43.21			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	50	40.25	37.69			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	141	40.06	37.44			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	232	40.93	38.26			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	323	41.99	39.25			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	50	205.25	209.05			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	141	203.35	207.25			
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	232	207.80	211.75			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	323	213.15	217.25			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	50	518.20	517.30			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	141	525.10	524.15			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	232	536.55	535.65			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	323	550.35	549.45			

Total Volumes	
Today	Previous
7	12

Total Value	
Today	Previous
195,450	335,200

Total Open Interest	
Today	Previous
64	64

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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