

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									August 1, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	49	3,573	3,578			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	140	3,597	3,602			-
19-Mar-20	KE6000001458	July 4, 2019	March 19, 2020	231	3,627	3,633			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	322	3,673	3,679			-
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	49	28.10	28.16	3	84,300	34
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	140	27.89	27.60	1	27,890	5
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	231	26.98	26.83			-
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	322	27.67	27.52			-
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	49	40.24	40.45			6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	140	41.05	41.27			-
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	231	41.95	42.17			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	322	43.02	43.25			-
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	49	40.24	40.25			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	140	40.05	40.06			-
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	231	40.92	40.93			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	322	41.98	41.99			-
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	49	204.45	205.25			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	140	202.50	203.35			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	231	206.95	207.80			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	322	212.25	213.15			-
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	49	518.10	518.20			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	140	524.95	525.10			-
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	231	536.40	536.55			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	322	550.20	550.35			-

Total Volumes	
Today	Previous
4	7

Total Value	
Today	Previous
112,190	195,450

Total Open Interest	
Today	Previous
67	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

Nominal:

INDEX-100

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