

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 16, 2019									
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	34	3.593	3.573			1
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	125	3.610	3.592			
19-Mar-20	KE6000001458	July 4, 2019	March 19, 2020	216	3.636	3.619			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	307	3.686	3.667			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	34	28.30	28.30	1	28.300	42
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	125	27.97	27.27			6
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	216	28.55	27.84			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	307	29.32	28.58			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	34	39.35	40.11			6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	125	40.07	40.55			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	216	40.90	41.40			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	307	41.99	42.49			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	34	39.95	40.01			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	125	39.68	39.75			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	216	40.50	40.58			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	307	41.58	41.65			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	34	201.25	202.50			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	125	198.85	200.25			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	216	203.00	204.45			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	307	208.45	209.85			
SINGLE STOCK FUTURE (BATA)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	34	517.00	517.00			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	125	522.85	523.10			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	216	533.70	534.10			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	307	547.95	548.10			

Total Volumes	
Today	Previous
1	2

Total Value	
Today	Previous
28.300	96.710

Total Open Interest	
Today	Previous
77	76

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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