

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 19, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	62	3.611	3.594			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	153	3.437	3.623			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	244	3.669	3.654			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	335	3.714	3.696			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	62	28.28	28.25	8	226,250	11
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	153	26.78	26.70			
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	244	27.38	27.28			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	335	28.07	27.94			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	62	40.00	40.20	1	40,000	4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	153	41.63	41.19			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	244	42.54	42.09			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	335	43.62	43.11			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	62	37.36	37.02			16
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	153	37.12	36.79			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	244	37.94	37.59			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	335	38.90	38.49			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	62	200.40	199.70			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	153	198.95	198.30			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	244	203.35	202.65			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	335	208.45	207.55			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	62	524.40	514.45			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	153	531.55	521.60			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	244	543.25	532.95			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	335	556.95	545.85			

Total Volumes	
Today	Previous
9	2

Total Value	
Today	Previous
266,250	68,450

Total Open Interest	
Today	Previous
33	26

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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