

DERIVATIVES PRICELIST

DERIVATIVES (EABL)									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 13, 2019
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	6	3.444	3.446			-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	97	3.451	3.454			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	188	3.472	3.472			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	279	3.518	3.519			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	6	27.17	27.17			42
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	97	26.94	27.00	2	53.880	26
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	188	26.23	26.22			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	279	26.93	26.92			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	6	37.93	38.13			4
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	97	38.53	38.74			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	188	39.29	39.48			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	279	40.32	40.52			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	6	38.53	38.48			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	97	38.13	38.09			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	188	38.88	38.81			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	279	39.91	39.84			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003358	July 4, 2019	September 19, 2019	6	199.40	198.15			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	97	196.45	195.25			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	188	200.35	198.95			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	279	205.65	204.25			
SINGLE STOCK FUTURE (BATK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	6	485.35	486.60			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	97	489.45	490.85			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	188	499.10	500.15			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	279	512.25	513.40			

Total Volumes	
Today	Previous
2	2

Total Value	
Today	Previous
53 880	54 000

Total Open Interest	
Today	Previous
93	91

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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