

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 2, 2019									
INDEX									
19-Sep-19	KE600001435	July 4, 2019	September 19, 2019	48	3.577	3.573			-
19-Dec-19	KE600001542	July 4, 2019	December 19, 2019	139	3.599	3.597			
19-Mar-20	KE600001658	July 4, 2019	March 19, 2020	230	3.629	3.627			
18-Jun-20	KE600001765	July 4, 2019	June 18, 2020	321	3.676	3.673			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	48	28.14	28.10	15	422,100	49
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	139	26.44	27.89			5
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	230	27.01	26.98			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	321	27.72	27.67			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	48	40.69	40.24			6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	139	41.49	41.05			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	230	42.39	41.95			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	321	43.50	43.02			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	48	40.24	40.24			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	139	40.03	40.05			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	230	40.90	40.92			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	321	41.97	41.98			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	48	205.20	204.45			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	139	203.20	202.50			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	230	207.60	206.95			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	321	213.00	212.25			
SINGLE STOCK FUTURE (BANK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	48	517.05	518.10			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	139	523.70	524.95			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	230	535.00	536.40			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	321	549.00	550.20			

Total Volumes	
Today	Previous
15	4

Total Value	
Today	Previous
422,100	112,190

Total Open Interest	
Today	Previous
82	67

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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