

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	76	3,621	3,603			
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	167	3,647	3,624			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	258	3,678	3,657			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	349	3,721	3,702			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	76	28.19	28.90			1
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	167	26.88	26.80			
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	258	27.47	27.40			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	349	28.15	28.09			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	76	40.84	40.50	2	81,680	2
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	167	41.31	41.28			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	258	42.21	42.20			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	349	43.25	43.26			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	76	37.96	38.18			
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	167	37.73	37.91			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	258	38.55	38.75			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	349	39.50	39.73			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	76	197.60	199.74			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	167	196.05	195.93			
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	258	200.35	200.30			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	349	205.25	205.35			
SINGLE STOCK FUTURE (BANK)									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	76	511.05	510.92			
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	167	517.90	517.21			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	258	529.25	528.73			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	349	542.25	542.05			

Total Volumes	
Today	Previous
2	2

Total Value	
Today	Previous
81,680	48,874

Total Open Interest	
Today	Previous
4	2

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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