

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	70	3,610	3,608	2	722,000	-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	161	3,585	3,634			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	252	3,580	3,666			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	343	3,585	3,708			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	70	27.83	27.80	10	278,300	3
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	161	26.43	26.49			
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	252	27.01	27.07			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	343	27.67	27.73			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	70	40.94	40.94	9	368,160	3
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	161	41.77	41.78			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	252	42.67	42.68			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	343	43.72	43.73			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	70	37.42	37.40	8	299,320	14
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	161	37.11	37.17			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	252	37.91	37.97			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	343	38.83	38.90			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	70	201.85	201.90			1
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	161	200.40	200.45			
19-Mar-20	KE6000003778	July 4, 2019	March 19, 2020	252	204.75	204.80			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	343	209.75	209.85			
SINGLE STOCK FUTURE (BANK)									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	70	511.50	511.40	2	102,300	-
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	161	517.20	518.35			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	252	528.45	529.60			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	343	541.35	542.55			

Total Volumes	
Today	Previous
31	-

Total Value	
Today	Previous
1,770,080	-

Total Open Interest	
Today	Previous
21	17

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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