

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 9, 2019									
INDEX									
19-Sep-19	KE6000001435	July 4, 2019	September 19, 2019	41	3,555	3,555	1	355,500	1
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	132	3,587	3,577			
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	223	3,616	3,606			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	314	3,665	3,652			
SINGLE STOCK FUTURE (SCOM)									
19-Sep-19	KE6000004439	July 4, 2019	September 19, 2019	41	27.78	27.43			40
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	132	26.44	26.09			6
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	223	27.00	26.65			
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	314	27.72	27.34			
SINGLE STOCK FUTURE (EQTY)									
19-Sep-19	KE6000002219	July 4, 2019	September 19, 2019	41	40.45	40.65			6
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	132	41.21	41.44			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	223	42.09	42.33			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	314	43.21	43.42			
SINGLE STOCK FUTURE (KCBG)									
19-Sep-19	KE6000001872	July 4, 2019	September 19, 2019	41	39.99	39.64			20
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	132	39.75	39.41			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	223	40.60	40.26			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	314	41.68	41.30			
SINGLE STOCK FUTURE (EABL)									
19-Sep-19	KE6000003548	July 4, 2019	September 19, 2019	41	204.95	203.45			2
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	132	202.80	201.40			-
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	223	207.15	205.70			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	314	212.65	211.00			
SINGLE STOCK FUTURE (BANK)									
19-Sep-19	KE6000003092	July 4, 2019	September 19, 2019	41	517.50	517.50			-
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	132	523.75	524.05			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	223	534.90	535.20			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	314	549.15	549.05			

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
355,500	-

Total Open Interest	
Today	Previous
75	74

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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