

DERIVATIVES PRICELIST

DERIVATIVES (FUTURES)									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	48	4,086	3,933			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	139	4,098	3,945			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	230	4,138	3,982			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	321	4,208	4,050			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	48	29.75	29.50	4	119,000	39
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	139	29.19	28.64			-
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	230	29.87	29.31			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	321	30.78	30.20			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	48	50.00	45.52	1	50,000	4
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	139	52.04	47.70			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	230	53.23	48.80			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	321	54.82	50.25			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	48	53.70	49.80			4
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	139	53.60	52.08			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	230	54.83	53.28			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	321	56.47	54.88			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	48	211.50	202.75			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	139	215.05	206.15			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	230	220.00	210.90			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	321	226.55	217.20			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	48	465.00	489.30	1	46,500	1
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	139	511.40	497.45			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	230	523.10	508.90			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	321	538.75	524.10			-

Total Volumes	
Today	Previous
6	26

Total Value	
Today	Previous
215.500	964.610

Total Open Interest	
Today	Previous
49	47

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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