

DERIVATIVES PRICELIST

DERIVATIVES (F&O)									
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	73	3,484	3,511			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	164	3,500	3,527			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	255	3,541	3,570			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	346	3,608	3,637			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	73	27.89	27.63	1	27,890	46
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	164	26.84	27.06			
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	255	27.52	27.76			
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	346	28.41	28.66			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	73	37.97	38.40			
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	164	38.66	39.10			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	255	39.63	40.09			
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	346	40.88	41.37			-
SINGLE STOCK FUTURE (KC&G)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	73	41.31	42.40			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	164	41.06	42.17			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	255	42.10	43.25			
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	346	43.43	44.63			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	73	193.40	197.55			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	164	190.85	195.10			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	255	195.65	200.05			
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	346	201.85	206.45			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	73	506.30	506.55			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	164	515.50	515.85			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	255	528.45	528.90			
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	346	545.10	545.70			-

Total Volumes	
Today	Previous
1	5

Total Value	
Today	Previous
27.890	138.000

Total Open Interest	
Today	Previous
47	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

INDEX-100

Nominal:

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