

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 11, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	38	3,920	3,961			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	129	3,932	3,973			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	220	3,968	4,010			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	311	4,032	4,075			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	38	29.00	30.21	6	174,000	31
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	129	28.18	28.84			-
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	220	28.81	29.50			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	311	29.65	30.38			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	38	48.81	49.19			3
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	129	49.63	50.02			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	220	50.74	51.15			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	311	52.22	52.65			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	38	49.07	50.25			4
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	129	49.89	50.09			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	220	51.01	51.23			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	311	52.49	52.73			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	38	206.30	201.40			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	129	209.75	204.80			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	220	214.45	209.40			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	311	220.70	215.55			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	38	548.50	548.80			1
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	129	557.50	558.05			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	220	570.00	570.65			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	311	586.75	587.35			-

Total Volumes	
Today	Previous
6	-

Total Value	
Today	Previous
174,000	-

Total Open Interest	
Today	Previous
40	38

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:**

INDEX-100

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