

## 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
									October 11, 2019
<b>INDEX</b>									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	69	3,499	3,481			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	160	3,514	3,496			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	251	3,554	3,536			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	342	3,619	3,602			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	69	27.72	27.72	1	27,720	47
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	160	27.43	27.29			
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	251	28.13	27.98			
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	342	29.02	28.88			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	69	36.53	36.70			1
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	160	37.19	37.00			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	251	38.11	37.92			
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	342	39.30	39.11			-
<b>SINGLE STOCK FUTURE (KC&amp;G)</b>									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	69	42.30	42.16			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	160	42.06	41.92			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	251	43.11	42.97			
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	342	44.45	44.32			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	69	194.55	194.60			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	160	191.95	192.05			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	251	196.75	196.85			
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	342	202.90	203.10			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	69	491.85	490.95			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	160	500.70	499.80			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	251	513.10	512.25			
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	342	529.05	528.35			-

Total Volumes	
Today	Previous
1	3

Total Value	
Today	Previous
27.720	92.140

Total Open Interest	
Today	Previous
49	49

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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