

## DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										October 16, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	64	3,479	3,474			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	155	3,493	3,488			
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	246	3,531	3,526			
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	337	3,594	3,590			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	64	27.65	27.60	2	55,300	47
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	155	26.84	26.84			
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	246	27.50	27.51			
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	337	28.36	28.37			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	64	36.45	37.25			1
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	155	37.10	37.06			
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	246	38.00	37.96			
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	337	39.17	39.13			-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	64	41.87	42.18			
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	155	41.60	41.92			
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	246	42.62	42.95			
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	337	43.94	44.28			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	64	193.90	195.20			1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	155	197.30	198.65			
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	246	202.10	203.90			
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	337	208.35	209.75			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	64	490.45	491.50			
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	155	499.10	500.25			
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	246	511.25	512.45			
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	337	527.00	528.25			-

Total Volumes	
Today	Previous
2	2

Total Value	
Today	Previous
55,300	64,850

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:**

INDEX-100

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