

**DERIVATIVES PRICELIST**

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									<b>November 26, 2019</b>
<b>INDEX</b>									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	23	3,839	3,851			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	114	3,869	3,882			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	205	3,918	3,930			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	296	3,979	3,993			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	23	28.50	27.13	2	57,000	30
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	114	27.59	27.65			-
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	205	28.23	28.30			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	296	28.98	29.04			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	23	49.16	49.22			8
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	114	50.11	50.17			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	205	51.27	51.34			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	296	52.63	52.70			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	23	48.57	49.25	2	97,150	5
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	114	48.88	49.71			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	205	50.02	50.87			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	296	51.34	52.22			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	23	197.65	200.70			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	114	201.40	204.55			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	205	206.15	209.30			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	296	211.55	214.85			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	23	481.50	491.50			2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	114	490.75	501.00			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	205	502.25	512.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	296	515.50	526.25			-

Total Volumes	
Today	Previous
4	1

Total Value	
Today	Previous
154,150	49,250

Total Open Interest	
Today	Previous
46	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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