

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 28, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	21	3,882	3,851			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	112	3,912	3,881			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	203	3,960	3,929			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	294	4,022	3,991			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	21	27.16	28.50			30
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	112	27.68	27.63			-
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	203	28.32	28.28			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	294	29.07	29.03			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	21	50.00	50.11	5	250,000	4
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	112	51.36	51.07			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	203	52.56	52.26			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	294	53.94	53.63			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	21	50.00	48.95	1	50,000	5
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	112	51.10	49.89			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	203	52.29	51.05			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	294	53.67	52.40			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	21	196.55	192.60			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	112	200.30	196.25			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	203	204.95	200.85			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	294	210.35	206.15			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	21	492.25	486.50			2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	112	501.75	495.75			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	203	513.50	507.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	294	527.00	520.75			-

Total Volumes	
Today	Previous
6	1

Total Value	
Today	Previous
300,000	28,500

Total Open Interest	
Today	Previous
42	46

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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