

**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 18, 2019</b>
<b>INDEX</b>									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	31	3,850	3,853			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	122	3,867	3,871			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	213	3,904	3,908			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	304	3,961	3,966			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	31	29.00	27.03	1	29,000	32
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	122	27.30	27.52			-
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	213	27.92	28.16			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	304	28.70	28.94			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	31	48.19	47.71			8
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	122	49.05	48.57			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	213	50.18	49.69			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	304	51.56	51.07			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	31	50.50	49.52			6
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	122	51.41	50.42			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	213	52.58	51.58			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	304	54.03	53.01			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	31	201.95	202.05			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	122	205.60	205.75			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	213	210.30	210.50			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	304	216.10	216.35			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	31	489.00	502.50			2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	122	497.75	511.75			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	213	509.25	523.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	304	523.25	538.00			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
29,000	-

Total Open Interest	
Today	Previous
49	50

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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