

## 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 29, 2019
INDEX										
19-Dec-19	KE6000001542		July 4, 2019	December 19, 2019	20	3,919	3,882			-
19-Mar-20	KE6000001658		July 4, 2019	March 19, 2020	111	3,912	3,912	1	391,200	1
18-Jun-20	KE6000001765		July 4, 2019	June 18, 2020	202	3,998	3,960			-
17-Sep-20	KE6000005329		September 20, 2019	September 17, 2020	293	4,060	4,022			-
SINGLE STOCK FUTURE (SCOM)										
19-Dec-19	KE6000004546		July 4, 2019	December 19, 2019	20	27.46	27.16			30
19-Mar-20	KE6000004652		July 4, 2019	March 19, 2020	111	27.98	27.68			-
17-Sep-20	KE6000004769		July 4, 2019	June 18, 2020	202	28.63	28.32			-
17-Sep-20	KE6000004983		September 20, 2019	September 17, 2020	293	29.38	29.07			-
SINGLE STOCK FUTURE (EQTY)										
19-Dec-19	KE6000002326		July 4, 2019	December 19, 2019	20	51.14	50.00			4
19-Mar-20	KE6000002433		July 4, 2019	March 19, 2020	111	52.12	51.36			-
18-Jun-20	KE6000002540		July 4, 2019	June 18, 2020	202	53.32	52.56			-
17-Sep-20	KE6000005436		September 20, 2019	September 17, 2020	293	54.72	53.94			-
SINGLE STOCK FUTURE (KCBG)										
19-Dec-19	KE6000001989		July 4, 2019	December 19, 2019	20	50.14	50.00			5
19-Mar-20	KE6000002094		July 4, 2019	March 19, 2020	111	51.10	51.10			-
18-Jun-20	KE6000002102		July 4, 2019	June 18, 2020	202	52.28	52.29			-
17-Sep-20	KE6000005212		September 20, 2019	September 17, 2020	293	53.65	53.67			-
SINGLE STOCK FUTURE (EABL)										
19-Dec-19	KE6000003654		July 4, 2019	December 19, 2019	20	196.50	196.55			1
19-Mar-20	KE6000003878		July 4, 2019	March 19, 2020	111	200.30	200.30			-
18-Jun-20	KE6000003985		July 4, 2019	June 18, 2020	202	204.90	204.95			-
17-Sep-20	KE6000005097		September 20, 2019	September 17, 2020	293	210.30	210.35			-
SINGLE STOCK FUTURE (BATK)										
19-Dec-19	KE6000003100		July 4, 2019	December 19, 2019	20	492.25	492.25			2
19-Mar-20	KE6000003217		July 4, 2019	March 19, 2020	111	501.75	501.75			-
18-Jun-20	KE6000003324		July 4, 2019	June 18, 2020	202	513.25	513.50			-
17-Sep-20	KE6000005105		September 20, 2019	September 17, 2020	293	526.75	527.00			-

Total Volumes	
Today	Previous
1	61

Total Value	
Today	Previous
391,200	300,000

Total Open Interest	
Today	Previous
43	42

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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