

**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 19, 2019</b>
<b>INDEX</b>									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	30	3,846	3,850			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	121	3,863	3,867			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	212	3,900	3,904			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	303	3,957	3,961			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	30	28.60	29.00	1	28,600	32
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	121	27.29	27.30			-
17-Sep-20	KE6000004769	July 4, 2019	September 17, 2020	212	27.92	27.92			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	303	28.69	28.70			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	30	48.13	48.19			8
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	121	48.99	49.05			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	212	50.11	50.18			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	303	51.49	51.56			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	30	50.00	50.50	1	50,000	5
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	121	51.39	51.41			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	212	52.57	52.58			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	303	54.02	54.03			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	30	202.95	201.95			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	121	206.60	205.60			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	212	211.30	210.30			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	303	217.10	216.10			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	30	492.50	489.00			2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	121	501.25	497.75			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	212	512.75	509.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	303	527.00	523.25			-

Total Volumes	
Today	Previous
2	1

Total Value	
Today	Previous
78,600	29,000

Total Open Interest	
Today	Previous
48	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:

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