

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 21, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	28	3,843	3,847			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	119	3,859	3,863			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	210	3,896	3,900			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	301	3,952	3,956			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	28	28.67	26.86	3	86,010	31
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	119	27.23	27.34			-
17-Sep-20	KE6000004769	July 4, 2019	September 17, 2020	210	27.85	27.96			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	301	28.61	28.73			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	28	48.36	48.22			8
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	119	49.22	49.08			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	210	50.34	50.20			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	301	51.73	51.58			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	28	49.42	50.23			5
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	119	50.30	51.13			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	210	51.44	52.29			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	301	52.85	53.73			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	28	202.85	202.90			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	119	206.50	206.55			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	210	211.20	211.25			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	301	217.00	217.05			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	28	492.00	493.00			2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	119	500.75	501.75			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	210	512.25	513.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	301	526.25	527.25			-

Total Volumes	
Today	Previous
3	-

Total Value	
Today	Previous
86,010	-

Total Open Interest	
Today	Previous
47	48

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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