

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 22, 2019
INDEX									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	27	3,845	3,843			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	118	3,877	3,859			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	209	3,925	3,896			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	300	3,988	3,952			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	27	26.69	28.67			31
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	118	27.21	27.23			-
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	209	27.85	27.85			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	300	28.59	28.61			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	27	48.84	48.36			8
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	118	49.79	49.22			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	209	50.96	50.34			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	300	52.32	51.73			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	27	49.25	49.42			5
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	118	50.20	50.30			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	209	51.38	51.44			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	300	52.75	52.85			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	27	202.55	202.85			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	118	206.45	206.50			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	209	211.30	211.20			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	300	216.95	217.00			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	27	491.75	492.00			2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	118	501.50	500.75			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	209	513.25	512.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	300	526.75	526.25			-

Total Volumes	
Today	Previous
-	3

Total Value	
Today	Previous
-	86,010

Total Open Interest	
Today	Previous
47	47

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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