

## DERIVATIVES PRICELIST

DERIVATIVES (RISK)									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 20, 2019
<b>INDEX</b>									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	29	3.847	3.846			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	120	3.863	3.863			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	211	3.900	3.900			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	302	3.956	3.957			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	29	26.86	28.60			32
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	120	27.34	27.29			-
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	211	27.96	27.92			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	302	28.73	28.69			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	29	48.22	48.13			8
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	120	49.08	48.99			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	211	50.20	50.11			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	302	51.58	51.49			-
<b>SINGLE STOCK FUTURE (KC&amp;G)</b>									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	29	50.23	50.00			5
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	120	51.13	51.39			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	211	52.29	52.57			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	302	53.73	54.02			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	29	202.90	202.95			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	120	206.55	206.60			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	211	211.25	211.30			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	302	217.05	217.10			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	29	493.00	492.50			2
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	120	501.75	501.25			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	211	513.25	512.75			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	302	527.25	527.00			-

Total Volumes	
Today	Previous
-	2

Total Value	
Today	Previous
-	78,600

Total Open Interest	
Today	Previous
48	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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