

**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>October 2, 2019</b>
<b>INDEX</b>									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	78	3,494	3,487			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	169	3,511	3,505			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	260	3,554	3,548			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	351	3,622	3,616			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	78	27.50	27.43	4	110,000	41
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	169	26.66	26.56			-
17-Sep-20	KE6000004769	July 4, 2019	September 17, 2020	260	27.35	27.25			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	351	28.24	28.14			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	78	37.94	37.95			-
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	169	38.65	38.66			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	260	39.64	39.65			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	351	40.90	40.91			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	78	42.70	42.56			-
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	169	42.49	42.35			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	260	43.58	43.44			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	351	44.98	44.83			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	78	196.05	195.05			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	169	193.60	192.60			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	260	198.55	197.60			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	351	204.95	203.95			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	78	516.70	516.80			-
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	169	526.35	526.45			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	260	539.75	539.90			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	351	556.95	557.15			-

Total Volumes	
Today	Previous
4	4

Total Value	
Today	Previous
110,000	109,700

Total Open Interest	
Today	Previous
42	39

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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