

**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 23, 2019</b>
<b>INDEX</b>									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	57	3,580	3,576			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	148	3,592	3,589			
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	239	3,630	3,627			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	330	3,694	3,691			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	57	28.10	28.00	1	28,100	41
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	148	27.41	27.36			
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	239	28.07	28.07			
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	330	28.93	28.89			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	57	39.35	39.00			1
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	148	40.02	40.03			
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	239	40.97	40.98			
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	330	42.21	42.23			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	57	43.74	44.00			
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	148	43.48	43.75			
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	239	44.52	44.80			
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	330	45.88	46.17			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	57	194.95	192.95			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	148	198.30	196.25			
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	239	203.00	200.95			
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	330	209.15	207.05			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	57	489.90	490.00			
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	148	498.30	498.40			
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	239	510.15	510.30			
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	330	525.65	525.80			-

Total Volumes	
Today	Previous
1	6

Total Value	
Today	Previous
28,100	179,000

Total Open Interest	
Today	Previous
43	44

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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