

**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>November 5, 2019</b>
<b>INDEX</b>									
19-Dec-19	KE6000001542	July 4, 2019	December 19, 2019	44	4,017	4,017			-
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	135	4,029	4,029			-
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	226	4,066	4,066			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	317	4,134	4,134			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Dec-19	KE6000004546	July 4, 2019	December 19, 2019	44	30.00	30.00	1	30,000	38
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	135	29.28	29.28			-
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	226	29.95	29.95			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	317	30.85	30.85			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Dec-19	KE6000002326	July 4, 2019	December 19, 2019	44	49.00	49.00			3
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	135	50.88	50.88			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	226	52.03	52.03			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	317	53.57	53.57			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Dec-19	KE6000001989	July 4, 2019	December 19, 2019	44	51.50	51.50	1	51,000	4
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	135	51.26	51.26			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	226	52.42	52.42			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	317	53.98	53.98			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Dec-19	KE6000003654	July 4, 2019	December 19, 2019	44	205.00	205.00			1
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	135	209.80	209.80			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	226	214.55	214.55			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	317	220.90	220.90			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
19-Dec-19	KE6000003100	July 4, 2019	December 19, 2019	44	549.35	549.35			1
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	135	558.50	558.50			-
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	226	571.15	571.15			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	317	588.05	588.05			-

Total Volumes	
Today	Previous
2	6

Total Value	
Today	Previous
81,000	251,500

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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