

**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>February 18, 2020</b>
<b>INDEX</b>									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	30	3.982	4.001			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	121	4.017	4.037			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	212	4.067	4.087			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	303	4.132	4.153			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	30	30.64	31.04			11
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	121	31.25	31.67			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	212	31.98	32.41			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	303	30.96	31.40			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	30	50.22	50.18			12
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	121	49.23	49.19			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	212	50.38	50.34			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	303	51.74	51.70			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	30	50.73	50.48			16
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	121	51.75	51.50			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	212	50.43	50.18			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	303	50.78	50.53			1
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	30	212.95	216.00			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	121	214.65	217.80			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	212	219.70	222.90			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	303	225.60	228.90			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	30	482.00	482.00			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	121	460.00	460.00			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	212	470.75	471.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	303	480.00	480.00			-
<b>SINGLE STOCK FUTURE (BBKL)</b>									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	30	13.31	13.36			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	121	12.67	12.73			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	212	12.97	13.03			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	303	13.32	13.38			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
53	53

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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