

**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 24, 2020</b>
<b>INDEX</b>									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	24	3,936	3,936	2	787,200	1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	115	3,953	3,954			
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	206	4,001	4,002			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	297	4,064	4,065			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	24	30.00	30.01			9
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	115	30.60	30.62			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	206	31.30	31.33			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	297	30.25	30.28			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	24	49.61	49.68			12
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	115	48.59	48.68			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	206	49.72	49.81			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	297	51.03	51.14			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	24	49.91	50.18			16
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	115	50.91	51.20			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	206	49.56	49.86			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	297	49.86	50.18			1
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	24	206.65	206.50			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	115	208.25	208.10			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	206	213.05	212.95			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	297	218.65	218.60			-
<b>SINGLE STOCK FUTURE (BTK)</b>									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	24	491.50	491.75			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	115	471.00	471.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	206	482.00	482.25			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	297	491.00	491.50			-
<b>SINGLE STOCK FUTURE (BBKL)</b>									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	24	13.19	13.00			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	115	12.55	12.36			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	206	12.84	12.65			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	297	13.18	12.98			-

Total Volumes	
Today	Previous
2	2

Total Value	
Today	Previous
787,200	787,200

Total Open Interest	
Today	Previous
51	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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