

**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 28, 2020</b>
<b>INDEX</b>									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	20	3,663	3,772			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	111	3,693	3,804			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	202	3,736	3,849			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	293	3,789	3,909			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	20	28.00	28.50	2	56,000	9
18-Jun-20	KE6000004769	July 4, 2019	June 18, 2020	111	28.70	28.73	4	114,800	6
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	202	29.17	29.39			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	293	28.02	28.29			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	20	45.37	48.13			12
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	111	44.25	47.07			1
17-Sep-20	KE6000004536	September 20, 2019	September 17, 2020	202	45.26	48.16			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	293	46.40	49.43			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	20	47.50	49.04	3	142,500	28
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	111	49.00	47.70	4	196,000	6
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	202	44.47	46.27			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	293	44.58	46.49			1
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	20	194.75	200.55			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	111	196.05	201.95			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	202	200.50	206.60			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	293	205.50	212.05			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	20	489.25	489.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	111	468.50	468.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	202	479.25	479.50			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	293	487.50	488.50			-
<b>SINGLE STOCK FUTURE (BBKL)</b>									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	20	12.98	12.90			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	111	12.34	12.49			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	202	12.62	12.78			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	293	12.93	13.12			-

Total Volumes	
Today	Previous
13	21

Total Value	
Today	Previous
509,300	973,160

Total Open Interest	
Today	Previous
75	66

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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