

**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>January 8, 2020</b>
<b>INDEX</b>									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	71	4,132	4,123			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	162	4,173	4,165			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	253	4,232	4,224			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	344	4,309	4,300			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	71	32.26	31.97			2
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	162	32.95	32.65			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	253	33.77	33.46			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	344	32.86	32.54			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	71	54.70	54.71			-
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	162	53.85	53.87			-
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	253	55.20	55.22			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	344	56.79	56.81			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	71	53.94	53.45			-
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	162	55.09	54.58			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	253	53.93	53.41			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	344	54.48	53.95			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	71	200.55	200.35			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	162	202.25	202.05			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	253	207.30	207.10			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	344	213.25	213.05			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	71	506.25	506.50			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	162	485.25	485.50			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	253	497.50	497.75			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	344	508.25	508.50			-
<b>SINGLE STOCK FUTURE (BBKL)</b>									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	71	13.37	13.35			5
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	162	12.75	12.86			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	253	13.07	13.18			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	344	13.45	13.56			-

Total Volumes	
Today	Previous
-	5

Total Value	
Today	Previous
-	66,750

Total Open Interest	
Today	Previous
10	10

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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