

**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 13, 2020</b>
<b>INDEX</b>									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	35	4.044	4.115			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	126	4.081	4.127			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	217	4.133	4.179			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	308	4.201	4.249			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	35	31.53	31.50	3	94,600	11
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	126	32.31	33.35			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	217	33.08	34.14			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	308	32.10	33.19			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	35	51.00	51.08	2	102,000	12
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	126	49.28	49.81			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	217	50.45	50.99			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	308	51.83	52.38			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	35	51.00	51.25	3	153,000	16
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	126	51.80	52.33			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	217	50.50	51.04			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	308	50.87	51.43			1
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	35	220.40	220.95			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	126	222.35	222.90			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	217	227.60	228.20			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	308	233.80	234.40			-
<b>SINGLE STOCK FUTURE (BTK)</b>									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	35	482.50	482.00			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	126	460.50	460.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	217	471.50	471.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	308	480.75	480.25			-
<b>SINGLE STOCK FUTURE (BBKL)</b>									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	35	13.37	13.37			9
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	126	12.74	12.74			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	217	13.04	13.05			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	308	13.40	13.40			-

Total Volumes	
Today	Previous
8	7

Total Value	
Today	Previous
349,600	698,750

Total Open Interest	
Today	Previous
53	45

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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