

**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 22, 2020</b>
<b>INDEX</b>									
19-Mar-20	KE6000001658	July 4, 2019	March 19, 2020	57	4,089	4,080			1
18-Jun-20	KE6000001765	July 4, 2019	June 18, 2020	148	4,132	4,123			-
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	239	4,187	4,179			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	330	4,261	4,252			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Mar-20	KE6000004652	July 4, 2019	March 19, 2020	57	31.83	31.79			6
17-Sep-20	KE6000004769	July 4, 2019	June 18, 2020	148	32.52	32.48			-
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	239	33.31	33.27			-
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	330	32.37	32.32			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Mar-20	KE6000002433	July 4, 2019	March 19, 2020	57	51.71	51.47			5
18-Jun-20	KE6000002540	July 4, 2019	June 18, 2020	148	50.82	50.57			1
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	239	52.06	51.81			-
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	330	53.53	53.27			2
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Mar-20	KE6000002094	July 4, 2019	March 19, 2020	57	51.96	51.97			7
18-Jun-20	KE6000002102	July 4, 2019	June 18, 2020	148	53.08	53.10			-
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	239	51.85	51.86			-
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	330	57.50	52.32	2	115,000	1
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Mar-20	KE6000003878	July 4, 2019	March 19, 2020	57	214.65	212.65			-
18-Jun-20	KE6000003985	July 4, 2019	June 18, 2020	148	216.75	214.75			-
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	239	222.00	219.95			-
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	330	228.25	226.15			-
<b>SINGLE STOCK FUTURE (BTK)</b>									
19-Mar-20	KE6000003217	July 4, 2019	March 19, 2020	57	493.50	495.25			2
18-Jun-20	KE6000003324	July 4, 2019	June 18, 2020	148	472.50	474.25			-
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	239	484.00	486.00			-
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	330	494.00	496.25			-
<b>SINGLE STOCK FUTURE (BBKL)</b>									
19-Mar-20	KE6000006434	December 23, 2019	March 19, 2020	57	13.50	13.32	1	13,500	8
18-Jun-20	KE6000006657	December 23, 2019	June 18, 2020	148	12.60	12.71			-
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	239	12.91	13.02			-
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	330	13.27	13.39			-

Total Volumes	
Today	Previous
3	3

Total Value	
Today	Previous
128,500	40,500

Total Open Interest	
Today	Previous
33	29

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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