

**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>November 1, 2019</b> |
| <b>INDEX</b>                      |              |                    |                    |                |           |                |                        |             |                         |
| 19-Dec-19                         | KE6000001542 | July 4, 2019       | December 19, 2019  | 48             | 4,086     | 3,933          |                        |             | -                       |
| 19-Mar-20                         | KE6000001658 | July 4, 2019       | March 19, 2020     | 139            | 4,078     | 3,945          |                        |             | -                       |
| 18-Jun-20                         | KE6000001765 | July 4, 2019       | June 18, 2020      | 230            | 4,138     | 3,982          |                        |             | -                       |
| 17-Sep-20                         | KE6000005329 | September 20, 2019 | September 17, 2020 | 321            | 4,208     | 4,050          |                        |             | -                       |
| <b>SINGLE STOCK FUTURE (SCOM)</b> |              |                    |                    |                |           |                |                        |             |                         |
| 19-Dec-19                         | KE6000004546 | July 4, 2019       | December 19, 2019  | 48             | 29.75     | 29.50          | 4                      | 119,000     | 39                      |
| 19-Mar-20                         | KE6000004652 | July 4, 2019       | March 19, 2020     | 139            | 29.19     | 28.64          |                        |             | -                       |
| 17-Sep-20                         | KE6000004769 | July 4, 2019       | September 17, 2020 | 230            | 29.87     | 29.31          |                        |             | -                       |
| 17-Sep-20                         | KE6000004983 | September 20, 2019 | September 17, 2020 | 321            | 30.78     | 30.20          |                        |             | -                       |
| <b>SINGLE STOCK FUTURE (EQTY)</b> |              |                    |                    |                |           |                |                        |             |                         |
| 19-Dec-19                         | KE6000002326 | July 4, 2019       | December 19, 2019  | 48             | 50.00     | 45.52          | 1                      | 50,000      | 4                       |
| 19-Mar-20                         | KE6000002433 | July 4, 2019       | March 19, 2020     | 139            | 52.04     | 47.70          |                        |             | -                       |
| 18-Jun-20                         | KE6000002540 | July 4, 2019       | June 18, 2020      | 230            | 53.23     | 48.80          |                        |             | -                       |
| 17-Sep-20                         | KE6000005436 | September 20, 2019 | September 17, 2020 | 321            | 54.82     | 50.25          |                        |             | -                       |
| <b>SINGLE STOCK FUTURE (KCBG)</b> |              |                    |                    |                |           |                |                        |             |                         |
| 19-Dec-19                         | KE6000001989 | July 4, 2019       | December 19, 2019  | 48             | 53.70     | 49.80          |                        |             | 4                       |
| 19-Mar-20                         | KE6000002094 | July 4, 2019       | March 19, 2020     | 139            | 53.60     | 52.08          |                        |             | -                       |
| 18-Jun-20                         | KE6000002102 | July 4, 2019       | June 18, 2020      | 230            | 54.83     | 53.28          |                        |             | -                       |
| 17-Sep-20                         | KE6000005212 | September 20, 2019 | September 17, 2020 | 321            | 56.47     | 54.88          |                        |             | -                       |
| <b>SINGLE STOCK FUTURE (EABL)</b> |              |                    |                    |                |           |                |                        |             |                         |
| 19-Dec-19                         | KE6000003654 | July 4, 2019       | December 19, 2019  | 48             | 211.50    | 202.75         |                        |             | 1                       |
| 19-Mar-20                         | KE6000003878 | July 4, 2019       | March 19, 2020     | 139            | 215.05    | 206.15         |                        |             | -                       |
| 18-Jun-20                         | KE6000003985 | July 4, 2019       | June 18, 2020      | 230            | 220.00    | 210.90         |                        |             | -                       |
| 17-Sep-20                         | KE6000005097 | September 20, 2019 | September 17, 2020 | 321            | 226.55    | 217.20         |                        |             | -                       |
| <b>SINGLE STOCK FUTURE (BATK)</b> |              |                    |                    |                |           |                |                        |             |                         |
| 19-Dec-19                         | KE6000003100 | July 4, 2019       | December 19, 2019  | 48             | 465.00    | 489.30         | 1                      | 46,500      | 1                       |
| 19-Mar-20                         | KE6000003217 | July 4, 2019       | March 19, 2020     | 139            | 511.40    | 497.45         |                        |             | -                       |
| 18-Jun-20                         | KE6000003324 | July 4, 2019       | June 18, 2020      | 230            | 523.10    | 508.90         |                        |             | -                       |
| 17-Sep-20                         | KE6000005105 | September 20, 2019 | September 17, 2020 | 321            | 538.75    | 524.10         |                        |             | -                       |

| Total Volumes |          |
|---------------|----------|
| Today         | Previous |
| 6             | 26       |

| Total Value |          |
|-------------|----------|
| Today       | Previous |
| 215,500     | 964,610  |

| Total Open Interest |          |
|---------------------|----------|
| Today               | Previous |
| 49                  | 47       |

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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