

DERIVATIVES PRICELIST

| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|-----------------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| | | | | | | | | | October 1, 2019 |
| INDEX | | | | | | | | | |
| 19-Dec-19 | KE6000001542 | July 4, 2019 | December 19, 2019 | 79 | 3,487 | 3,480 | | | - |
| 19-Mar-20 | KE6000001658 | July 4, 2019 | March 19, 2020 | 170 | 3,505 | 3,498 | | | - |
| 18-Jun-20 | KE6000001765 | July 4, 2019 | June 18, 2020 | 261 | 3,548 | 3,541 | | | - |
| 17-Sep-20 | KE6000005329 | September 20, 2019 | September 17, 2020 | 352 | 3,616 | 3,610 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 19-Dec-19 | KE6000004546 | July 4, 2019 | December 19, 2019 | 79 | 27.43 | 27.35 | 4 | 109,700 | 38 |
| 19-Mar-20 | KE6000004652 | July 4, 2019 | March 19, 2020 | 170 | 26.56 | 26.52 | | | - |
| 17-Sep-20 | KE6000004769 | July 4, 2019 | June 18, 2020 | 261 | 27.25 | 27.21 | | | - |
| 17-Sep-20 | KE6000004983 | September 20, 2019 | September 17, 2020 | 352 | 28.14 | 28.10 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 19-Dec-19 | KE6000002326 | July 4, 2019 | December 19, 2019 | 79 | 37.95 | 37.96 | | | - |
| 19-Mar-20 | KE6000002433 | July 4, 2019 | March 19, 2020 | 170 | 38.66 | 38.67 | | | - |
| 18-Jun-20 | KE6000002540 | July 4, 2019 | June 18, 2020 | 261 | 39.65 | 39.66 | | | - |
| 17-Sep-20 | KE6000005436 | September 20, 2019 | September 17, 2020 | 352 | 40.91 | 40.93 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 19-Dec-19 | KE6000001989 | July 4, 2019 | December 19, 2019 | 79 | 42.56 | 42.57 | | | - |
| 19-Mar-20 | KE6000002094 | July 4, 2019 | March 19, 2020 | 170 | 42.35 | 42.36 | | | - |
| 18-Jun-20 | KE6000002102 | July 4, 2019 | June 18, 2020 | 261 | 43.44 | 43.45 | | | - |
| 17-Sep-20 | KE6000005212 | September 20, 2019 | September 17, 2020 | 352 | 44.83 | 44.85 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 19-Dec-19 | KE6000003654 | July 4, 2019 | December 19, 2019 | 79 | 195.05 | 196.35 | | | 1 |
| 19-Mar-20 | KE6000003878 | July 4, 2019 | March 19, 2020 | 170 | 192.60 | 193.95 | | | - |
| 18-Jun-20 | KE6000003985 | July 4, 2019 | June 18, 2020 | 261 | 197.60 | 198.95 | | | - |
| 17-Sep-20 | KE6000005097 | September 20, 2019 | September 17, 2020 | 352 | 203.95 | 205.40 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 19-Dec-19 | KE6000003100 | July 4, 2019 | December 19, 2019 | 79 | 516.80 | 491.50 | | | - |
| 19-Mar-20 | KE6000003217 | July 4, 2019 | March 19, 2020 | 170 | 526.45 | 500.75 | | | - |
| 18-Jun-20 | KE6000003324 | July 4, 2019 | June 18, 2020 | 261 | 539.90 | 513.60 | | | - |
| 17-Sep-20 | KE6000005105 | September 20, 2019 | September 17, 2020 | 352 | 557.15 | 530.05 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 4 | 4 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 109,700 | 109,400 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 39 | 43 |

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

Nominal:

INDEX-100

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