

DERIVATIVES PRICELIST

| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|-----------------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| INDEX | | | | | | | | | |
| 19-Dec-19 | KE6000001542 | July 4, 2019 | December 19, 2019 | 10 | 3.939 | 3.966 | | | - |
| 19-Mar-20 | KE6000001658 | July 4, 2019 | March 19, 2020 | 101 | 3.966 | 3.994 | | | 1 |
| 18-Jun-20 | KE6000001765 | July 4, 2019 | June 18, 2020 | 192 | 4.012 | 4.042 | | | - |
| 17-Sep-20 | KE6000005329 | September 20, 2019 | September 17, 2020 | 283 | 4.073 | 4.103 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 19-Dec-19 | KE6000004546 | July 4, 2019 | December 19, 2019 | 10 | 30.14 | 30.05 | | | 28 |
| 19-Mar-20 | KE6000004652 | July 4, 2019 | March 19, 2020 | 101 | 30.69 | 30.61 | | | - |
| 17-Sep-20 | KE6000004769 | July 4, 2019 | September 17, 2020 | 192 | 31.39 | 31.31 | | | - |
| 17-Sep-20 | KE6000004983 | September 20, 2019 | September 17, 2020 | 283 | 32.20 | 32.12 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 19-Dec-19 | KE6000002326 | July 4, 2019 | December 19, 2019 | 10 | 52.07 | 50.00 | | | 4 |
| 19-Mar-20 | KE6000002433 | July 4, 2019 | March 19, 2020 | 101 | 53.02 | 53.31 | | | - |
| 18-Jun-20 | KE6000002540 | July 4, 2019 | June 18, 2020 | 192 | 54.22 | 54.53 | | | - |
| 17-Sep-20 | KE6000005436 | September 20, 2019 | September 17, 2020 | 283 | 55.63 | 55.95 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 19-Dec-19 | KE6000001989 | July 4, 2019 | December 19, 2019 | 10 | 51.07 | 51.59 | | | 5 |
| 19-Mar-20 | KE6000002094 | July 4, 2019 | March 19, 2020 | 101 | 52.00 | 52.55 | | | - |
| 18-Jun-20 | KE6000002102 | July 4, 2019 | June 18, 2020 | 192 | 53.18 | 53.75 | | | - |
| 17-Sep-20 | KE6000005212 | September 20, 2019 | September 17, 2020 | 283 | 54.56 | 55.14 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 19-Dec-19 | KE6000003654 | July 4, 2019 | December 19, 2019 | 10 | 192.50 | 197.30 | | | 1 |
| 19-Mar-20 | KE6000003878 | July 4, 2019 | March 19, 2020 | 101 | 196.00 | 201.00 | | | - |
| 18-Jun-20 | KE6000003985 | July 4, 2019 | June 18, 2020 | 192 | 200.45 | 205.55 | | | - |
| 17-Sep-20 | KE6000005097 | September 20, 2019 | September 17, 2020 | 283 | 205.65 | 210.90 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 19-Dec-19 | KE6000003100 | July 4, 2019 | December 19, 2019 | 10 | 485.50 | 485.75 | | | 2 |
| 19-Mar-20 | KE6000003217 | July 4, 2019 | March 19, 2020 | 101 | 494.50 | 494.75 | | | - |
| 18-Jun-20 | KE6000003324 | July 4, 2019 | June 18, 2020 | 192 | 505.75 | 506.00 | | | - |
| 17-Sep-20 | KE6000005105 | September 20, 2019 | September 17, 2020 | 283 | 518.75 | 519.25 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| - | 3 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| - | 150,000 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 41 | 41 |

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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