

DERIVATIVES PRICELIST

| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|-----------------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| | | | | | | | | | January 29, 2020 |
| INDEX | | | | | | | | | |
| 19-Mar-20 | KE6000001658 | July 4, 2019 | March 19, 2020 | 50 | 4,014 | 4,027 | | | 1 |
| 18-Jun-20 | KE6000001765 | July 4, 2019 | June 18, 2020 | 141 | 4,056 | 4,069 | | | - |
| 17-Sep-20 | KE6000005329 | September 20, 2019 | September 17, 2020 | 232 | 4,110 | 4,123 | | | - |
| 17-Dec-20 | KE6000006210 | December 20, 2020 | December 17, 2020 | 323 | 4,180 | 4,194 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 19-Mar-20 | KE6000004652 | July 4, 2019 | March 19, 2020 | 50 | 31.50 | 31.25 | 1 | 31,500 | 9 |
| 17-Sep-20 | KE6000004769 | July 4, 2019 | June 18, 2020 | 141 | 30.93 | 30.84 | | | - |
| 17-Sep-20 | KE6000004983 | September 20, 2019 | September 17, 2020 | 232 | 31.68 | 31.58 | | | - |
| 17-Dec-20 | KE6000005873 | December 20, 2020 | December 17, 2020 | 323 | 30.68 | 30.58 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 19-Mar-20 | KE6000002433 | July 4, 2019 | March 19, 2020 | 50 | 52.05 | 51.00 | 6 | 312,300 | 5 |
| 18-Jun-20 | KE6000002540 | July 4, 2019 | June 18, 2020 | 141 | 49.98 | 50.25 | | | 1 |
| 17-Sep-20 | KE6000005436 | September 20, 2019 | September 17, 2020 | 232 | 51.19 | 51.47 | | | - |
| 17-Dec-20 | KE6000006327 | December 20, 2020 | December 17, 2020 | 323 | 52.62 | 52.90 | | | 2 |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 19-Mar-20 | KE6000002094 | July 4, 2019 | March 19, 2020 | 50 | 52.05 | 52.41 | 6 | 312,300 | 6 |
| 18-Jun-20 | KE6000002102 | July 4, 2019 | June 18, 2020 | 141 | 53.79 | 53.54 | | | - |
| 17-Sep-20 | KE6000005212 | September 20, 2019 | September 17, 2020 | 232 | 52.56 | 52.31 | | | - |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 323 | 53.02 | 52.76 | | | 1 |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 19-Mar-20 | KE6000003878 | July 4, 2019 | March 19, 2020 | 50 | 213.60 | 216.40 | | | - |
| 18-Jun-20 | KE6000003985 | July 4, 2019 | June 18, 2020 | 141 | 215.70 | 218.55 | | | - |
| 17-Sep-20 | KE6000005097 | September 20, 2019 | September 17, 2020 | 232 | 220.90 | 223.85 | | | - |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 323 | 227.05 | 230.10 | | | - |
| SINGLE STOCK FUTURE (BTK) | | | | | | | | | |
| 19-Mar-20 | KE6000003217 | July 4, 2019 | March 19, 2020 | 50 | 493.75 | 493.75 | | | 2 |
| 18-Jun-20 | KE6000003324 | July 4, 2019 | June 18, 2020 | 141 | 472.50 | 472.75 | | | - |
| 17-Sep-20 | KE6000005105 | September 20, 2019 | September 17, 2020 | 232 | 484.00 | 484.25 | | | - |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 323 | 494.00 | 494.00 | | | - |
| SINGLE STOCK FUTURE (BBKL) | | | | | | | | | |
| 19-Mar-20 | KE6000006434 | December 23, 2019 | March 19, 2020 | 50 | 13.10 | 13.10 | | | 8 |
| 18-Jun-20 | KE6000006657 | December 23, 2019 | June 18, 2020 | 141 | 12.48 | 12.48 | | | - |
| 17-Sep-20 | KE6000006764 | December 23, 2019 | September 17, 2020 | 232 | 12.78 | 12.79 | | | - |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 323 | 13.14 | 13.14 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 13 | 3 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 656,100 | 133,250 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 35 | 38 |

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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