

**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                      |              |              |                    |                |           |                |                        |             | July 23, 2019           |
| 19-Sep-19                  | KE6000001435 | July 4, 2019 | September 19, 2019 | 58             | 3.581     | 3.616          |                        |             | -                       |
| 19-Dec-19                  | KE6000001542 | July 4, 2019 | December 19, 2019  | 149            | 3.606     | 3.641          |                        |             |                         |
| 19-Mar-20                  | KE6000001658 | July 4, 2019 | March 19, 2020     | 240            | 3.638     | 3.673          |                        |             |                         |
| 18-Jun-20                  | KE6000001765 | July 4, 2019 | June 18, 2020      | 331            | 3.682     | 3.718          |                        |             |                         |
| SINGLE STOCK FUTURE (SCOM) |              |              |                    |                |           |                |                        |             |                         |
| 19-Sep-19                  | KE6000004439 | July 4, 2019 | September 19, 2019 | 58             | 28.01     | 28.02          | 14                     | 392,160     | 16                      |
| 19-Dec-19                  | KE6000004546 | July 4, 2019 | December 19, 2019  | 149            | 26.14     | 27.00          |                        |             | 3                       |
| 19-Mar-20                  | KE6000004652 | July 4, 2019 | March 19, 2020     | 240            | 26.72     | 27.30          |                        |             |                         |
| 18-Jun-20                  | KE6000004769 | July 4, 2019 | June 18, 2020      | 331            | 27.39     | 27.99          |                        |             |                         |
| SINGLE STOCK FUTURE (EQTY) |              |              |                    |                |           |                |                        |             |                         |
| 19-Sep-19                  | KE6000002219 | July 4, 2019 | September 19, 2019 | 58             | 40.91     | 40.00          |                        |             | 4                       |
| 19-Dec-19                  | KE6000002326 | July 4, 2019 | December 19, 2019  | 149            | 41.74     | 41.65          |                        |             |                         |
| 19-Mar-20                  | KE6000002433 | July 4, 2019 | March 19, 2020     | 240            | 42.66     | 42.56          |                        |             |                         |
| 18-Jun-20                  | KE6000002540 | July 4, 2019 | June 18, 2020      | 331            | 43.73     | 43.63          |                        |             |                         |
| SINGLE STOCK FUTURE (KCBG) |              |              |                    |                |           |                |                        |             |                         |
| 19-Sep-19                  | KE6000001872 | July 4, 2019 | September 19, 2019 | 58             | 40.20     | 40.11          | 1                      | 40,200      | 19                      |
| 19-Dec-19                  | KE6000001989 | July 4, 2019 | December 19, 2019  | 149            | 37.40     | 37.35          |                        |             |                         |
| 19-Mar-20                  | KE6000002094 | July 4, 2019 | March 19, 2020     | 240            | 38.21     | 38.17          |                        |             |                         |
| 18-Jun-20                  | KE6000002102 | July 4, 2019 | June 18, 2020      | 331            | 39.17     | 39.13          |                        |             |                         |
| SINGLE STOCK FUTURE (EABL) |              |              |                    |                |           |                |                        |             |                         |
| 19-Sep-19                  | KE6000003548 | July 4, 2019 | September 19, 2019 | 58             | 202.00    | 198.05         | 1                      | 20,200      | 2                       |
| 19-Dec-19                  | KE6000003654 | July 4, 2019 | December 19, 2019  | 149            | 190.80    | 196.50         |                        |             | 1                       |
| 19-Mar-20                  | KE6000003878 | July 4, 2019 | March 19, 2020     | 240            | 195.00    | 200.80         |                        |             |                         |
| 18-Jun-20                  | KE6000003985 | July 4, 2019 | June 18, 2020      | 331            | 199.90    | 205.85         |                        |             |                         |
| SINGLE STOCK FUTURE (BATK) |              |              |                    |                |           |                |                        |             |                         |
| 19-Sep-19                  | KE6000001435 | July 4, 2019 | September 19, 2019 | 58             | 523.95    | 524.10         |                        |             | -                       |
| 19-Dec-19                  | KE6000001542 | July 4, 2019 | December 19, 2019  | 149            | 531.05    | 531.20         |                        |             |                         |
| 19-Mar-20                  | KE6000001658 | July 4, 2019 | March 19, 2020     | 240            | 542.70    | 542.85         |                        |             |                         |
| 18-Jun-20                  | KE6000001765 | July 4, 2019 | June 18, 2020      | 331            | 556.30    | 556.45         |                        |             |                         |

| Total Volumes |          |
|---------------|----------|
| Today         | Previous |
| 16            | 6        |

| Total Value |          |
|-------------|----------|
| Today       | Previous |
| 452,560     | 201,220  |

| Total Open Interest |          |
|---------------------|----------|
| Today               | Previous |
| 45                  | 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

**Nominal:**

INDEX-100

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