

DERIVATIVES PRICELIST

| Contract Type | | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|----------------------------|--------------|------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| | | | | | | | | | | November 15, 2019 |
| INDEX | | | | | | | | | | |
| 19-Dec-19 | KE6000001542 | | July 4, 2019 | December 19, 2019 | 34 | 3.853 | 3.883 | | | - |
| 19-Mar-20 | KE6000001658 | | July 4, 2019 | March 19, 2020 | 125 | 3.871 | 3.894 | | | - |
| 18-Jun-20 | KE6000001765 | | July 4, 2019 | June 18, 2020 | 216 | 3.908 | 3.928 | | | - |
| 17-Sep-20 | KE6000005329 | | September 20, 2019 | September 17, 2020 | 307 | 3.966 | 3.990 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | | |
| 19-Dec-19 | KE6000004546 | | July 4, 2019 | December 19, 2019 | 34 | 27.03 | 28.25 | | | 33 |
| 19-Mar-20 | KE6000004652 | | July 4, 2019 | March 19, 2020 | 125 | 27.52 | 28.72 | | | - |
| 17-Sep-20 | KE6000004769 | | July 4, 2019 | June 18, 2020 | 216 | 28.16 | 29.36 | | | - |
| 17-Sep-20 | KE6000004983 | | September 20, 2019 | September 17, 2020 | 307 | 28.94 | 30.21 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | | |
| 19-Dec-19 | KE6000002326 | | July 4, 2019 | December 19, 2019 | 34 | 47.71 | 47.93 | | | 8 |
| 19-Mar-20 | KE6000002433 | | July 4, 2019 | March 19, 2020 | 125 | 48.57 | 48.73 | | | - |
| 18-Jun-20 | KE6000002540 | | July 4, 2019 | June 18, 2020 | 216 | 49.69 | 49.81 | | | - |
| 17-Sep-20 | KE6000005436 | | September 20, 2019 | September 17, 2020 | 307 | 51.07 | 51.25 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | | |
| 19-Dec-19 | KE6000001989 | | July 4, 2019 | December 19, 2019 | 34 | 49.52 | 49.19 | | | 6 |
| 19-Mar-20 | KE6000002094 | | July 4, 2019 | March 19, 2020 | 125 | 50.42 | 50.01 | | | - |
| 18-Jun-20 | KE6000002102 | | July 4, 2019 | June 18, 2020 | 216 | 51.58 | 51.12 | | | - |
| 17-Sep-20 | KE6000005212 | | September 20, 2019 | September 17, 2020 | 307 | 53.01 | 52.59 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | | |
| 19-Dec-19 | KE6000003654 | | July 4, 2019 | December 19, 2019 | 34 | 202.05 | 201.20 | | | 1 |
| 19-Mar-20 | KE6000003878 | | July 4, 2019 | March 19, 2020 | 125 | 205.75 | 204.50 | | | - |
| 18-Jun-20 | KE6000003985 | | July 4, 2019 | June 18, 2020 | 216 | 210.50 | 209.05 | | | - |
| 17-Sep-20 | KE6000005097 | | September 20, 2019 | September 17, 2020 | 307 | 216.35 | 215.10 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | | |
| 19-Dec-19 | KE6000003100 | | July 4, 2019 | December 19, 2019 | 34 | 502.50 | 502.75 | | | 2 |
| 19-Mar-20 | KE6000003217 | | July 4, 2019 | March 19, 2020 | 125 | 511.75 | 511.25 | | | - |
| 18-Jun-20 | KE6000003324 | | July 4, 2019 | June 18, 2020 | 216 | 523.50 | 522.50 | | | - |
| 17-Sep-20 | KE6000005105 | | September 20, 2019 | September 17, 2020 | 307 | 538.00 | 537.75 | | | - |

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

| Total Value | |
|-------------|----------|
| Today | Previous |
| | |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 50 | 50 |

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:

INDEX-100

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