

## DERIVATIVES PRICELIST

| DERIVATIVES (RISK)         |              |                    |                    |                |           |                |                        |             |                         |                  |
|----------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|------------------|
| Contract Type              | ISIN         | Listing Date       | Expiry Date        | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |                  |
|                            |              |                    |                    |                |           |                |                        |             |                         | October 28, 2019 |
| INDEX                      |              |                    |                    |                |           |                |                        |             |                         |                  |
| 19-Dec-19                  | KE6000001542 | July 4, 2019       | December 19, 2019  | 52             | 3,641     | 3,610          |                        |             |                         | -                |
| 19-Mar-20                  | KE6000001658 | July 4, 2019       | March 19, 2020     | 143            | 3,653     | 3,622          |                        |             |                         | -                |
| 18-Jun-20                  | KE6000001765 | July 4, 2019       | June 18, 2020      | 234            | 3,689     | 3,659          |                        |             |                         | -                |
| 17-Sep-20                  | KE6000005329 | September 20, 2019 | September 17, 2020 | 325            | 3,753     | 3,723          |                        |             |                         | -                |
| SINGLE STOCK FUTURE (SCOM) |              |                    |                    |                |           |                |                        |             |                         |                  |
| 19-Dec-19                  | KE6000004546 | July 4, 2019       | December 19, 2019  | 52             | 28.65     | 28.60          | 2                      | 57,300      |                         | 44               |
| 19-Mar-20                  | KE6000004652 | July 4, 2019       | March 19, 2020     | 143            | 27.74     | 27.60          |                        |             |                         | -                |
| 17-Sep-20                  | KE6000004769 | July 4, 2019       | June 18, 2020      | 234            | 28.39     | 28.26          |                        |             |                         | -                |
| 17-Sep-20                  | KE6000004983 | September 20, 2019 | September 17, 2020 | 325            | 29.26     | 29.13          |                        |             |                         | -                |
| SINGLE STOCK FUTURE (EQTY) |              |                    |                    |                |           |                |                        |             |                         |                  |
| 19-Dec-19                  | KE6000002326 | July 4, 2019       | December 19, 2019  | 52             | 40.88     | 40.34          |                        |             |                         | 1                |
| 19-Mar-20                  | KE6000002433 | July 4, 2019       | March 19, 2020     | 143            | 41.57     | 41.03          |                        |             |                         | -                |
| 18-Jun-20                  | KE6000002540 | July 4, 2019       | June 18, 2020      | 234            | 42.54     | 42.00          |                        |             |                         | -                |
| 17-Sep-20                  | KE6000005436 | September 20, 2019 | September 17, 2020 | 325            | 43.81     | 43.26          |                        |             |                         | -                |
| SINGLE STOCK FUTURE (KCBG) |              |                    |                    |                |           |                |                        |             |                         |                  |
| 19-Dec-19                  | KE6000001989 | July 4, 2019       | December 19, 2019  | 52             | 45.47     | 44.54          |                        |             |                         | -                |
| 19-Mar-20                  | KE6000002094 | July 4, 2019       | March 19, 2020     | 143            | 45.23     | 44.29          |                        |             |                         | -                |
| 18-Jun-20                  | KE6000002102 | July 4, 2019       | June 18, 2020      | 234            | 46.29     | 45.33          |                        |             |                         | -                |
| 17-Sep-20                  | KE6000005212 | September 20, 2019 | September 17, 2020 | 325            | 47.69     | 46.71          |                        |             |                         | -                |
| SINGLE STOCK FUTURE (EABL) |              |                    |                    |                |           |                |                        |             |                         |                  |
| 19-Dec-19                  | KE6000003654 | July 4, 2019       | December 19, 2019  | 52             | 195.80    | 196.90         |                        |             |                         | 1                |
| 19-Mar-20                  | KE6000003878 | July 4, 2019       | March 19, 2020     | 143            | 199.10    | 200.25         |                        |             |                         | -                |
| 18-Jun-20                  | KE6000003985 | July 4, 2019       | June 18, 2020      | 234            | 203.75    | 204.95         |                        |             |                         | -                |
| 17-Sep-20                  | KE6000005097 | September 20, 2019 | September 17, 2020 | 325            | 209.85    | 211.15         |                        |             |                         | -                |
| SINGLE STOCK FUTURE (BATK) |              |                    |                    |                |           |                |                        |             |                         |                  |
| 19-Dec-19                  | KE6000003100 | July 4, 2019       | December 19, 2019  | 52             | 494.55    | 489.75         |                        |             |                         | -                |
| 19-Mar-20                  | KE6000003217 | July 4, 2019       | March 19, 2020     | 143            | 502.90    | 498.10         |                        |             |                         | -                |
| 18-Jun-20                  | KE6000003324 | July 4, 2019       | June 18, 2020      | 234            | 514.60    | 509.80         |                        |             |                         | -                |
| 17-Sep-20                  | KE6000005105 | September 20, 2019 | September 17, 2020 | 325            | 530.05    | 525.20         |                        |             |                         | -                |

| Total Volumes |          |
|---------------|----------|
| Today         | Previous |
| 2             | 2        |

| Total Value |          |
|-------------|----------|
| Today       | Previous |
| 57,300      | 57,200   |

| Total Open Interest |          |
|---------------------|----------|
| Today               | Previous |
| 46                  | 44       |

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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