

## 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-Mar-20                   | KE6000001658 | July 4, 2019       | March 19, 2020     | 66             | 4,220     | 4,223          |                        |             | 1                       |
| 18-Jun-20                   | KE6000001765 | July 4, 2019       | June 18, 2020      | 157            | 4,263     | 4,266          |                        |             | -                       |
| 17-Sep-20                   | KE6000005329 | September 20, 2019 | September 17, 2020 | 248            | 4,322     | 4,326          |                        |             | -                       |
| 17-Dec-20                   | KE6000006210 | December 20, 2020  | December 17, 2020  | 339            | 4,399     | 4,404          |                        |             | -                       |
| SINGLE STOCK FUTURE (\$COM) |              |                    |                    |                |           |                |                        |             |                         |
| 19-Mar-20                   | KE6000004652 | July 4, 2019       | March 19, 2020     | 66             | 33.08     | 33.20          |                        |             | 3                       |
| 17-Sep-20                   | KE6000004769 | July 4, 2019       | June 18, 2020      | 157            | 33.78     | 33.91          |                        |             | -                       |
| 17-Sep-20                   | KE6000004983 | September 20, 2019 | September 17, 2020 | 248            | 34.62     | 34.75          |                        |             | -                       |
| 17-Dec-20                   | KE6000005873 | December 20, 2020  | December 17, 2020  | 339            | 33.73     | 33.87          |                        |             | -                       |
| SINGLE STOCK FUTURE (EQTY)  |              |                    |                    |                |           |                |                        |             |                         |
| 19-Mar-20                   | KE6000002433 | July 4, 2019       | March 19, 2020     | 66             | 54.25     | 54.75          | 2                      | 108,500     | 5                       |
| 18-Jun-20                   | KE6000002540 | July 4, 2019       | June 18, 2020      | 157            | 54.04     | 54.60          |                        |             | -                       |
| 17-Sep-20                   | KE6000005436 | September 20, 2019 | September 17, 2020 | 248            | 55.38     | 55.96          |                        |             | -                       |
| 17-Dec-20                   | KE6000006327 | December 20, 2020  | December 17, 2020  | 339            | 56.97     | 57.57          |                        |             | -                       |
| SINGLE STOCK FUTURE (KCBG)  |              |                    |                    |                |           |                |                        |             |                         |
| 19-Mar-20                   | KE6000002094 | July 4, 2019       | March 19, 2020     | 66             | 54.15     | 54.50          | 5                      | 270,750     | 8                       |
| 18-Jun-20                   | KE6000002102 | July 4, 2019       | June 18, 2020      | 157            | 56.57     | 56.87          |                        |             | -                       |
| 17-Sep-20                   | KE6000005212 | September 20, 2019 | September 17, 2020 | 248            | 55.43     | 55.75          |                        |             | -                       |
| 17-Dec-20                   | KE6000006103 | December 20, 2019  | December 17, 2020  | 339            | 56.02     | 56.35          |                        |             | -                       |
| SINGLE STOCK FUTURE (EABL)  |              |                    |                    |                |           |                |                        |             |                         |
| 19-Mar-20                   | KE6000003878 | July 4, 2019       | March 19, 2020     | 66             | 208.10    | 207.50         |                        |             | -                       |
| 18-Jun-20                   | KE6000003985 | July 4, 2019       | June 18, 2020      | 157            | 210.00    | 209.40         |                        |             | -                       |
| 17-Sep-20                   | KE6000005097 | September 20, 2019 | September 17, 2020 | 248            | 215.20    | 214.60         |                        |             | -                       |
| 17-Dec-20                   | KE6000005980 | December 20, 2019  | December 17, 2020  | 339            | 221.35    | 220.75         |                        |             | -                       |
| SINGLE STOCK FUTURE (BATK)  |              |                    |                    |                |           |                |                        |             |                         |
| 19-Mar-20                   | KE6000003217 | July 4, 2019       | March 19, 2020     | 66             | 507.75    | 511.00         |                        |             | 2                       |
| 18-Jun-20                   | KE6000003324 | July 4, 2019       | June 18, 2020      | 157            | 486.75    | 490.25         |                        |             | -                       |
| 17-Sep-20                   | KE6000005105 | September 20, 2019 | September 17, 2020 | 248            | 499.00    | 502.50         |                        |             | -                       |
| 17-Dec-20                   | KE6000006095 | December 20, 2019  | December 17, 2020  | 339            | 509.50    | 513.50         |                        |             | -                       |
| SINGLE STOCK FUTURE (BBKL)  |              |                    |                    |                |           |                |                        |             |                         |
| 19-Mar-20                   | KE6000006434 | December 23, 2019  | March 19, 2020     | 66             | 13.66     | 13.46          |                        |             | 5                       |
| 18-Jun-20                   | KE6000006657 | December 23, 2019  | June 18, 2020      | 157            | 13.04     | 12.85          |                        |             | -                       |
| 17-Sep-20                   | KE6000006764 | December 23, 2019  | September 17, 2020 | 248            | 13.37     | 13.17          |                        |             | -                       |
| 17-Dec-20                   | KE6000006988 | December 23, 2019  | December 17, 2020  | 339            | 13.75     | 13.55          |                        |             | -                       |

| Total Volumes |          |
|---------------|----------|
| Today         | Previous |
| 7             | 6        |

| Total Value |          |
|-------------|----------|
| Today       | Previous |
| 379,250     | 327,750  |

| Total Open Interest |          |
|---------------------|----------|
| Today               | Previous |
| 24                  | 17       |

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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