

## DERIVATIVES PRICELIST

| Contract Type              | ISIN         | Listing Date       | Expiry Date        | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|----------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
|                            |              |                    |                    |                |           |                |                        |             | March 10, 2020          |
| INDEX                      |              |                    |                    |                |           |                |                        |             |                         |
| 19-Mar-20                  | KE6000001658 | July 4, 2019       | March 19, 2020     | 9              | 3,695     | 3,689          |                        |             | 1                       |
| 18-Jun-20                  | KE6000001765 | July 4, 2019       | June 18, 2020      | 100            | 3,722     | 3,716          |                        |             | -                       |
| 17-Sep-20                  | KE6000005329 | September 20, 2019 | September 17, 2020 | 191            | 3,763     | 3,757          |                        |             | -                       |
| 17-Dec-20                  | KE6000006210 | December 20, 2020  | December 17, 2020  | 282            | 3,812     | 3,806          |                        |             | -                       |
| SINGLE STOCK FUTURE (SCOM) |              |                    |                    |                |           |                |                        |             |                         |
| 19-Mar-20                  | KE6000004652 | July 4, 2019       | March 19, 2020     | 9              | 27.78     | 29.00          |                        |             | 6                       |
| 18-Jun-20                  | KE6000004769 | July 4, 2019       | June 18, 2020      | 100            | 28.30     | 27.90          |                        |             | 6                       |
| 17-Sep-20                  | KE6000004983 | September 20, 2019 | September 17, 2020 | 191            | 28.92     | 28.51          |                        |             | -                       |
| 17-Dec-20                  | KE6000005873 | December 20, 2020  | December 17, 2020  | 282            | 27.74     | 27.32          |                        |             | -                       |
| SINGLE STOCK FUTURE (EQTY) |              |                    |                    |                |           |                |                        |             |                         |
| 19-Mar-20                  | KE6000002433 | July 4, 2019       | March 19, 2020     | 9              | 47.15     | 46.25          |                        |             | 9                       |
| 18-Jun-20                  | KE6000002540 | July 4, 2019       | June 18, 2020      | 100            | 46.02     | 45.12          |                        |             | 1                       |
| 17-Sep-20                  | KE6000005436 | September 20, 2019 | September 17, 2020 | 191            | 47.05     | 46.12          |                        |             | -                       |
| 17-Dec-20                  | KE6000006327 | December 20, 2020  | December 17, 2020  | 282            | 48.18     | 47.23          |                        |             | -                       |
| SINGLE STOCK FUTURE (KCBG) |              |                    |                    |                |           |                |                        |             |                         |
| 19-Mar-20                  | KE6000002094 | July 4, 2019       | March 19, 2020     | 9              | 47.85     | 46.76          |                        |             | 28                      |
| 18-Jun-20                  | KE6000002102 | July 4, 2019       | June 18, 2020      | 100            | 48.74     | 47.63          |                        |             | 6                       |
| 17-Sep-20                  | KE6000005212 | September 20, 2019 | September 17, 2020 | 191            | 47.30     | 46.16          |                        |             | -                       |
| 17-Dec-20                  | KE6000006103 | December 20, 2019  | December 17, 2020  | 282            | 47.43     | 46.27          |                        |             | 1                       |
| SINGLE STOCK FUTURE (EABL) |              |                    |                    |                |           |                |                        |             |                         |
| 19-Mar-20                  | KE6000003878 | July 4, 2019       | March 19, 2020     | 9              | 195.70    | 195.45         |                        |             | -                       |
| 18-Jun-20                  | KE6000003985 | July 4, 2019       | June 18, 2020      | 100            | 196.80    | 196.60         |                        |             | -                       |
| 17-Sep-20                  | KE6000005097 | September 20, 2019 | September 17, 2020 | 191            | 201.15    | 200.95         |                        |             | -                       |
| 17-Dec-20                  | KE6000005980 | December 20, 2019  | December 17, 2020  | 282            | 206.00    | 205.80         |                        |             | -                       |
| SINGLE STOCK FUTURE (BATK) |              |                    |                    |                |           |                |                        |             |                         |
| 19-Mar-20                  | KE6000003217 | July 4, 2019       | March 19, 2020     | 9              | 466.50    | 476.50         |                        |             | 2                       |
| 18-Jun-20                  | KE6000003324 | July 4, 2019       | June 18, 2020      | 100            | 444.75    | 455.00         |                        |             | -                       |
| 17-Sep-20                  | KE6000005105 | September 20, 2019 | September 17, 2020 | 191            | 454.75    | 465.25         |                        |             | -                       |
| 17-Dec-20                  | KE6000006095 | December 20, 2019  | December 17, 2020  | 282            | 462.00    | 472.75         |                        |             | -                       |
| SINGLE STOCK FUTURE (BBKL) |              |                    |                    |                |           |                |                        |             |                         |
| 19-Mar-20                  | KE6000006434 | December 23, 2019  | March 19, 2020     | 9              | 12.81     | 13.12          |                        |             | 9                       |
| 18-Jun-20                  | KE6000006657 | December 23, 2019  | June 18, 2020      | 100            | 12.15     | 12.46          |                        |             | -                       |
| 17-Sep-20                  | KE6000006764 | December 23, 2019  | September 17, 2020 | 191            | 12.42     | 12.74          |                        |             | -                       |
| 17-Dec-20                  | KE6000006988 | December 23, 2019  | December 17, 2020  | 282            | 12.72     | 13.04          |                        |             | -                       |

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

| Total Value |          |
|-------------|----------|
| Today       | Previous |
| -           | 58,000   |

| Total Open | Interest |
|------------|----------|
| Today      | Previous |
| 69         | 69       |

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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