

**DERIVATIVES PRICELIST**

| Contract Type                      | ISIN         | Listing Date | Expiry Date        | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|------------------------------------|--------------|--------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| <b>INDEX</b>                       |              |              |                    |                |           |                |                        |             |                         |
| 19-Sep-19                          | KE6000001435 | July 4, 2019 | September 19, 2019 | 56             | 3,597     | 3,599          |                        |             | -                       |
| 19-Dec-19                          | KE6000001542 | July 4, 2019 | December 19, 2019  | 147            | 3,622     | 3,624          |                        |             |                         |
| 19-Mar-20                          | KE6000001658 | July 4, 2019 | March 19, 2020     | 238            | 3,654     | 3,656          |                        |             |                         |
| 18-Jun-20                          | KE6000001765 | July 4, 2019 | June 18, 2020      | 329            | 3,698     | 3,700          |                        |             |                         |
| <b>SINGLE STOCK FUTURE (SCOM)</b>  |              |              |                    |                |           |                |                        |             |                         |
| 19-Sep-19                          | KE6000004439 | July 4, 2019 | September 19, 2019 | 56             | 28.10     | 27.71          | 2                      | 56,200      | 18                      |
| 19-Dec-19                          | KE6000004546 | July 4, 2019 | December 19, 2019  | 147            | 26.39     | 26.39          |                        |             | 3                       |
| 19-Mar-20                          | KE6000004652 | July 4, 2019 | March 19, 2020     | 238            | 26.96     | 26.97          |                        |             |                         |
| 18-Jun-20                          | KE6000004769 | July 4, 2019 | June 18, 2020      | 329            | 27.64     | 27.65          |                        |             |                         |
| <b>SINGLE STOCK FUTURE (EQTY)</b>  |              |              |                    |                |           |                |                        |             |                         |
| 19-Sep-19                          | KE6000002219 | July 4, 2019 | September 19, 2019 | 56             | 40.90     | 41.16          |                        |             | 6                       |
| 19-Dec-19                          | KE6000002326 | July 4, 2019 | December 19, 2019  | 147            | 41.73     | 41.94          |                        |             |                         |
| 19-Mar-20                          | KE6000002433 | July 4, 2019 | March 19, 2020     | 238            | 42.64     | 42.86          |                        |             |                         |
| 18-Jun-20                          | KE6000002540 | July 4, 2019 | June 18, 2020      | 329            | 43.70     | 43.93          |                        |             |                         |
| <b>SINGLE STOCK FUTURE (KCBG)</b>  |              |              |                    |                |           |                |                        |             |                         |
| 19-Sep-19                          | KE6000001872 | July 4, 2019 | September 19, 2019 | 56             | 40.20     | 40.25          | 1                      | 40,200      | 20                      |
| 19-Dec-19                          | KE6000001989 | July 4, 2019 | December 19, 2019  | 147            | 37.43     | 37.54          |                        |             |                         |
| 19-Mar-20                          | KE6000002094 | July 4, 2019 | March 19, 2020     | 238            | 38.25     | 38.36          |                        |             |                         |
| 18-Jun-20                          | KE6000002102 | July 4, 2019 | June 18, 2020      | 329            | 39.20     | 39.32          |                        |             |                         |
| <b>SINGLE STOCK FUTURE (EABL)</b>  |              |              |                    |                |           |                |                        |             |                         |
| 19-Sep-19                          | KE6000003548 | July 4, 2019 | September 19, 2019 | 56             | 201.95    | 197.70         |                        |             | 2                       |
| 19-Dec-19                          | KE6000003654 | July 4, 2019 | December 19, 2019  | 147            | 200.50    | 196.15         |                        |             | 1                       |
| 19-Mar-20                          | KE6000003778 | July 4, 2019 | March 19, 2020     | 238            | 204.85    | 200.45         |                        |             |                         |
| 18-Jun-20                          | KE6000003985 | July 4, 2019 | June 18, 2020      | 329            | 210.00    | 205.45         |                        |             |                         |
| <b>SINGLE STOCK FUTURE (BATEX)</b> |              |              |                    |                |           |                |                        |             |                         |
| 19-Sep-19                          | KE6000003092 | July 4, 2019 | September 19, 2019 | 56             | 515.70    | 517.80         |                        |             | -                       |
| 19-Dec-19                          | KE6000003100 | July 4, 2019 | December 19, 2019  | 147            | 522.60    | 524.80         |                        |             |                         |
| 19-Mar-20                          | KE6000003217 | July 4, 2019 | March 19, 2020     | 238            | 534.05    | 536.25         |                        |             |                         |
| 18-Jun-20                          | KE6000003324 | July 4, 2019 | June 18, 2020      | 329            | 547.35    | 549.70         |                        |             |                         |

| Total Volumes |          |
|---------------|----------|
| Today         | Previous |
| 3             | 4        |

| Total Value |          |
|-------------|----------|
| Today       | Previous |
| 96,400      | 160,750  |

| Total Open Interest |          |
|---------------------|----------|
| Today               | Previous |
| 50                  | 48       |

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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