

DERIVATIVES PRICELIST

| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|-----------------------------------|--------------|--------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| August 28, 2019 | | | | | | | | | |
| INDEX | | | | | | | | | |
| 19-Sep-19 | KE6000001435 | July 4, 2019 | September 19, 2019 | 22 | 3.527 | 3.537 | | | 1 |
| 19-Dec-19 | KE6000001542 | July 4, 2019 | December 19, 2019 | 113 | 3.541 | 3.551 | | | |
| 19-Mar-20 | KE6000001658 | July 4, 2019 | March 19, 2020 | 204 | 3.563 | 3.574 | | | |
| 18-Jun-20 | KE6000001765 | July 4, 2019 | June 18, 2020 | 295 | 3.610 | 3.622 | | | |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 19-Sep-19 | KE6000004439 | July 4, 2019 | September 19, 2019 | 22 | 28.02 | 28.27 | 9 | 252,150 | 47 |
| 19-Dec-19 | KE6000004546 | July 4, 2019 | December 19, 2019 | 113 | 26.68 | 26.89 | | | 7 |
| 19-Mar-20 | KE6000004652 | July 4, 2019 | March 19, 2020 | 204 | 27.21 | 27.42 | | | |
| 18-Jun-20 | KE6000004769 | July 4, 2019 | June 18, 2020 | 295 | 27.93 | 28.15 | | | |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 19-Sep-19 | KE6000002219 | July 4, 2019 | September 19, 2019 | 22 | 40.49 | 40.45 | | | 4 |
| 19-Dec-19 | KE6000002326 | July 4, 2019 | December 19, 2019 | 113 | 41.20 | 41.16 | | | |
| 19-Mar-20 | KE6000002433 | July 4, 2019 | March 19, 2020 | 204 | 42.02 | 41.98 | | | |
| 18-Jun-20 | KE6000002540 | July 4, 2019 | June 18, 2020 | 295 | 43.12 | 43.08 | | | |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 19-Sep-19 | KE6000001872 | July 4, 2019 | September 19, 2019 | 22 | 40.29 | 40.30 | | | 20 |
| 19-Dec-19 | KE6000001989 | July 4, 2019 | December 19, 2019 | 113 | 39.99 | 40.00 | | | |
| 19-Mar-20 | KE6000002094 | July 4, 2019 | March 19, 2020 | 204 | 40.79 | 40.80 | | | |
| 18-Jun-20 | KE6000002102 | July 4, 2019 | June 18, 2020 | 295 | 41.86 | 41.87 | | | |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 19-Sep-19 | KE6000003548 | July 4, 2019 | September 19, 2019 | 22 | 200.20 | 200.20 | | | 1 |
| 19-Dec-19 | KE6000003654 | July 4, 2019 | December 19, 2019 | 113 | 197.65 | 197.65 | | | - |
| 19-Mar-20 | KE6000003878 | July 4, 2019 | March 19, 2020 | 204 | 201.55 | 201.60 | | | |
| 18-Jun-20 | KE6000003985 | July 4, 2019 | June 18, 2020 | 295 | 206.85 | 206.95 | | | |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 19-Sep-19 | KE6000003092 | July 4, 2019 | September 19, 2019 | 22 | 511.10 | 512.20 | | | - |
| 19-Dec-19 | KE6000003100 | July 4, 2019 | December 19, 2019 | 113 | 516.55 | 517.65 | | | |
| 19-Mar-20 | KE6000003217 | July 4, 2019 | March 19, 2020 | 204 | 526.80 | 527.95 | | | |
| 18-Jun-20 | KE6000003324 | July 4, 2019 | June 18, 2020 | 295 | 540.60 | 541.85 | | | |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 9 | - |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 252,150 | - |

| Total Open | Interest |
|------------|----------|
| Today | Previous |
| 80 | 80 |

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

Nominal:

INDEX-100

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