

**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>April 7, 2020</b>    |
| <b>INDEX</b>                      |              |                    |                    |                |           |                |                        |             |                         |
| 18-Jun-20                         | KE6000001765 | July 4, 2019       | June 18, 2020      | 72             | 3,113     | 3,176          |                        |             |                         |
| 17-Sep-20                         | KE6000005329 | September 20, 2019 | September 17, 2020 | 163            | 3,145     | 3,209          |                        |             | -                       |
| 17-Dec-20                         | KE6000006210 | December 20, 2020  | December 17, 2020  | 254            | 3,182     | 3,247          |                        |             | -                       |
| 18-Mar-21                         | KE6000007986 | March 20, 2020     | March 18, 2021     | 345            | 3,225     | 3,292          |                        |             | -                       |
| <b>SINGLE STOCK FUTURE (SCOM)</b> |              |                    |                    |                |           |                |                        |             |                         |
| 18-Jun-20                         | KE6000004769 | July 4, 2019       | June 18, 2020      | 72             | 26.90     | 27.92          | 2                      | 53,800      | 14                      |
| 17-Sep-20                         | KE6000004983 | September 20, 2019 | September 17, 2020 | 163            | 27.73     | 28.51          |                        |             | -                       |
| 17-Dec-20                         | KE6000005873 | December 20, 2020  | December 17, 2020  | 254            | 26.49     | 27.29          |                        |             | -                       |
| 18-Mar-21                         | KE6000007655 | March 20, 2020     | March 18, 2021     | 345            | 27.15     | 27.97          |                        |             | -                       |
| <b>SINGLE STOCK FUTURE (EQTY)</b> |              |                    |                    |                |           |                |                        |             |                         |
| 18-Jun-20                         | KE6000002540 | July 4, 2019       | June 18, 2020      | 72             | 34.09     | 34.65          |                        |             | 1                       |
| 17-Sep-20                         | KE6000005436 | September 20, 2019 | September 17, 2020 | 163            | 32.29     | 32.87          |                        |             | -                       |
| 17-Dec-20                         | KE6000006327 | December 20, 2020  | December 17, 2020  | 254            | 33.03     | 33.62          |                        |             | -                       |
| 18-Mar-21                         | KE6000007549 | March 20, 2020     | March 18, 2021     | 345            | 33.85     | 34.45          |                        |             | -                       |
| <b>SINGLE STOCK FUTURE (KCBG)</b> |              |                    |                    |                |           |                |                        |             |                         |
| 18-Jun-20                         | KE6000002102 | July 4, 2019       | June 18, 2020      | 72             | 34.95     | 35.26          |                        |             | 4                       |
| 17-Sep-20                         | KE6000005212 | September 20, 2019 | September 17, 2020 | 163            | 33.17     | 33.49          |                        |             | -                       |
| 17-Dec-20                         | KE6000006103 | December 20, 2019  | December 17, 2020  | 254            | 32.93     | 33.26          |                        |             | 1                       |
| 18-Mar-21                         | KE6000007432 | March 20, 2020     | March 18, 2021     | 345            | 33.74     | 34.08          |                        |             | -                       |
| <b>SINGLE STOCK FUTURE (EABL)</b> |              |                    |                    |                |           |                |                        |             |                         |
| 18-Jun-20                         | KE6000003985 | July 4, 2019       | June 18, 2020      | 72             | 145.85    | 155.50         |                        |             | 1                       |
| 17-Sep-20                         | KE6000005977 | September 20, 2019 | September 17, 2020 | 163            | 149.00    | 158.85         |                        |             | -                       |
| 17-Dec-20                         | KE6000005980 | December 20, 2019  | December 17, 2020  | 254            | 152.40    | 162.50         |                        |             | -                       |
| 18-Mar-21                         | KE6000007762 | March 20, 2020     | March 18, 2021     | 345            | 156.15    | 166.50         |                        |             | -                       |
| <b>SINGLE STOCK FUTURE (BATK)</b> |              |                    |                    |                |           |                |                        |             |                         |
| 18-Jun-20                         | KE6000003324 | July 4, 2019       | June 18, 2020      | 72             | 334.25    | 334.50         |                        |             | -                       |
| 17-Sep-20                         | KE6000005105 | September 20, 2019 | September 17, 2020 | 163            | 341.50    | 341.50         |                        |             | -                       |
| 17-Dec-20                         | KE6000006095 | December 20, 2019  | December 17, 2020  | 254            | 345.75    | 345.75         |                        |             | -                       |
| 18-Mar-21                         | KE6000007325 | March 20, 2020     | March 18, 2021     | 345            | 354.25    | 354.25         |                        |             | -                       |
| <b>SINGLE STOCK FUTURE (ABSA)</b> |              |                    |                    |                |           |                |                        |             |                         |
| 18-Jun-20                         | KE6000006657 | December 23, 2019  | June 18, 2020      | 72             | 9.13      | 9.15           |                        |             | -                       |
| 17-Sep-20                         | KE6000006764 | December 23, 2019  | September 17, 2020 | 163            | 9.32      | 9.35           |                        |             | -                       |
| 17-Dec-20                         | KE6000006988 | December 23, 2019  | December 17, 2020  | 254            | 9.54      | 9.56           |                        |             | -                       |
| 18-Mar-21                         | KE6000007879 | March 20, 2020     | March 18, 2021     | 345            | 9.77      | 9.80           |                        |             | -                       |

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

| Total Value |          |
|-------------|----------|
| Today       | Previous |
| 53,800      | -        |

| Total Open Interest |          |
|---------------------|----------|
| Today               | Previous |
| 21                  | 21       |

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- 100 below Kes.100

100 above Kes.100

Nominal:

INDEX-100

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