

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 3, 2020 |
| INDEX | | | | | | | | | |
| 17-Sep-20 | KE6000005329 | September 20, 2019 | September 17, 2020 | 45 | 3.001 | 3.058 | | | - |
| 17-Dec-20 | KE6000006210 | December 20, 2020 | December 17, 2020 | 136 | 3.021 | 3.078 | | | - |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 227 | 3.041 | 3.099 | | | - |
| 17-Jun-21 | KE6000008760 | July 19, 2019 | June 17, 2021 | 318 | 3.069 | 3.128 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 17-Sep-20 | KE6000004983 | September 20, 2019 | September 17, 2020 | 45 | 26.99 | 28.30 | | | 21 |
| 17-Dec-20 | KE6000005873 | December 20, 2020 | December 17, 2020 | 136 | 26.40 | 27.40 | 7 | 184,800 | 8 |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 227 | 26.52 | 27.89 | | | - |
| 17-Jun-21 | KE6000008877 | July 19, 2019 | June 17, 2021 | 318 | 27.05 | 28.46 | | | 5 |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 17-Sep-20 | KE6000005436 | September 20, 2019 | September 17, 2020 | 45 | 32.56 | 32.73 | | | 12 |
| 17-Dec-20 | KE6000006327 | December 20, 2020 | December 17, 2020 | 136 | 33.14 | 33.31 | | | 6 |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 227 | 33.73 | 33.91 | | | - |
| 17-Jun-21 | KE6000008984 | July 19, 2019 | June 17, 2021 | 318 | 34.41 | 34.60 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 17-Sep-20 | KE6000005212 | September 20, 2019 | September 17, 2020 | 45 | 35.00 | 34.59 | 1 | 35,000 | 24 |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 136 | 34.08 | 34.20 | | | 5 |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 227 | 34.69 | 34.82 | | | - |
| 17-Jun-21 | KE6000009099 | July 19, 2019 | June 17, 2021 | 318 | 35.39 | 35.52 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 17-Sep-20 | KE6000005097 | September 20, 2019 | September 17, 2020 | 45 | 156.75 | 155.60 | | | 17 |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 136 | 159.55 | 158.35 | | | - |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 227 | 162.40 | 161.20 | | | - |
| 17-Jun-21 | KE6000009107 | July 19, 2019 | June 17, 2021 | 318 | 165.65 | 164.45 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 17-Sep-20 | KE6000005105 | September 20, 2019 | September 17, 2020 | 45 | 318.35 | 329.85 | | | 1 |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 136 | 320.45 | 332.15 | | | - |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 227 | 326.15 | 338.10 | | | - |
| 17-Jun-21 | KE6000009214 | July 19, 2019 | June 17, 2021 | 318 | 332.70 | 344.90 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 17-Sep-20 | KE6000006764 | December 23, 2019 | September 17, 2020 | 45 | 9.03 | 9.07 | | | 9 |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 136 | 9.19 | 9.23 | | | 1 |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 227 | 9.35 | 9.40 | | | - |
| 17-Jun-21 | KE6000009438 | July 19, 2019 | June 17, 2021 | 318 | 9.54 | 9.59 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 8 | 5 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 219,800 | 141,500 |

| Total Open | Interest |
|------------|----------|
| Today | Previous |
| 109 | 107 |

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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