

DERIVATIVES PRICELIST

| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|-----------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| INDEX | | | | | | | | | August 12, 2020 |
| 17-Sep-20 | KE6000005329 | September 20, 2019 | September 17, 2020 | 36 | 2,971 | 2,944 | | | - |
| 17-Dec-20 | KE6000006210 | December 20, 2020 | December 17, 2020 | 127 | 2,990 | 2,963 | | | - |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 218 | 3,010 | 2,983 | | | - |
| 17-Jun-21 | KE6000008760 | July 19, 2019 | June 17, 2021 | 309 | 3,037 | 3,010 | | | - |
| SINGLE STOCK FUTURE (\$COM) | | | | | | | | | |
| 17-Sep-20 | KE6000004983 | September 20, 2019 | September 17, 2020 | 36 | 28.06 | 27.80 | | | 18 |
| 17-Dec-20 | KE6000005873 | December 20, 2020 | December 17, 2020 | 127 | 27.14 | 26.68 | | | 6 |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 218 | 27.62 | 27.16 | | | - |
| 17-Jun-21 | KE6000008877 | July 19, 2019 | June 17, 2021 | 309 | 28.18 | 27.71 | | | 5 |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 17-Sep-20 | KE6000005436 | September 20, 2019 | September 17, 2020 | 36 | 29.46 | 30.02 | | | 9 |
| 17-Dec-20 | KE6000006327 | December 20, 2020 | December 17, 2020 | 127 | 29.98 | 30.55 | | | 6 |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 218 | 30.51 | 31.09 | | | - |
| 17-Jun-21 | KE6000008984 | July 19, 2019 | June 17, 2021 | 309 | 31.12 | 31.72 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 17-Sep-20 | KE6000005212 | September 20, 2019 | September 17, 2020 | 36 | 32.67 | 32.83 | | | 23 |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 127 | 32.24 | 32.40 | | | 5 |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 218 | 32.82 | 32.98 | | | - |
| 17-Jun-21 | KE6000009099 | July 19, 2019 | June 17, 2021 | 309 | 33.48 | 33.64 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 17-Sep-20 | KE6000005097 | September 20, 2019 | September 17, 2020 | 36 | 150.00 | 150.55 | 2 | 30,000 | 19 |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 127 | 156.30 | 153.25 | 3 | 46,890 | 3 |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 218 | 158.00 | 155.95 | | | - |
| 17-Jun-21 | KE6000009107 | July 19, 2019 | June 17, 2021 | 309 | 161.15 | 159.10 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 17-Sep-20 | KE6000005105 | September 20, 2019 | September 17, 2020 | 36 | 330.25 | 330.30 | | | 1 |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 127 | 332.50 | 332.55 | | | - |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 218 | 338.40 | 338.50 | | | - |
| 17-Jun-21 | KE6000009214 | July 19, 2019 | June 17, 2021 | 309 | 345.20 | 345.25 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 17-Sep-20 | KE6000006764 | December 23, 2019 | September 17, 2020 | 36 | 9.09 | 8.65 | | | 6 |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 127 | 9.25 | 8.81 | | | 1 |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 218 | 9.42 | 8.96 | | | - |
| 17-Jun-21 | KE6000009438 | July 19, 2019 | June 17, 2021 | 309 | 9.61 | 9.14 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 5 | 2 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 76 890 | 55 600 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 102 | 97 |

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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