

DERIVATIVES PRICELIST

| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|----------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| | | | | | | | | | July 27, 2020 |
| INDEX | | | | | | | | | |
| 17-Sep-20 | KE6000005329 | September 20, 2019 | September 17, 2020 | 52 | 3,141 | 3,121 | | | - |
| 17-Dec-20 | KE6000006210 | December 20, 2020 | December 17, 2020 | 143 | 3,162 | 3,142 | | | - |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 234 | 3,184 | 3,164 | | | - |
| 17-Jun-21 | KE6000008760 | July 19, 2019 | June 17, 2021 | 325 | 3,214 | 3,194 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 17-Sep-20 | KE6000004983 | September 20, 2019 | September 17, 2020 | 52 | 29.53 | 28.29 | | | 25 |
| 17-Dec-20 | KE6000005873 | December 20, 2020 | December 17, 2020 | 143 | 28.65 | 27.66 | | | 6 |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 234 | 29.16 | 27.88 | | | - |
| 17-Jun-21 | KE6000008877 | July 19, 2019 | June 17, 2021 | 325 | 29.75 | 28.45 | | | 5 |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 17-Sep-20 | KE6000005436 | September 20, 2019 | September 17, 2020 | 52 | 32.70 | 32.72 | | | 12 |
| 17-Dec-20 | KE6000006327 | December 20, 2020 | December 17, 2020 | 143 | 33.28 | 33.30 | | | 6 |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 234 | 33.88 | 33.90 | | | - |
| 17-Jun-21 | KE6000008984 | July 19, 2019 | June 17, 2021 | 325 | 34.57 | 34.59 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 17-Sep-20 | KE6000005212 | September 20, 2019 | September 17, 2020 | 52 | 35.06 | 34.58 | | | 24 |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 143 | 34.68 | 34.19 | | | 5 |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 234 | 35.31 | 34.81 | | | - |
| 17-Jun-21 | KE6000009099 | July 19, 2019 | June 17, 2021 | 325 | 36.03 | 35.52 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 17-Sep-20 | KE6000005097 | September 20, 2019 | September 17, 2020 | 52 | 164.00 | 168.85 | | | 17 |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 143 | 166.90 | 171.85 | | | - |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 234 | 169.90 | 174.95 | | | - |
| 17-Jun-21 | KE6000009107 | July 19, 2019 | June 17, 2021 | 325 | 173.35 | 178.50 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 17-Sep-20 | KE6000005105 | September 20, 2019 | September 17, 2020 | 52 | 318.65 | 319.35 | | | 1 |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 143 | 320.80 | 321.50 | | | - |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 234 | 326.55 | 327.30 | | | - |
| 17-Jun-21 | KE6000009214 | July 19, 2019 | June 17, 2021 | 325 | 333.20 | 333.95 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 17-Sep-20 | KE6000006764 | December 23, 2019 | September 17, 2020 | 52 | 9.08 | 9.12 | | | 9 |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 143 | 9.24 | 9.28 | | | 1 |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 234 | 9.40 | 9.45 | | | - |
| 17-Jun-21 | KE6000009438 | July 19, 2019 | June 17, 2021 | 325 | 9.59 | 9.64 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| - | 6 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| - | 165,980 |

| Total Open | Interest |
|------------|----------|
| Today | Previous |
| 111 | 111 |

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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