

DERIVATIVES PRICELIST

| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|----------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| | | | | | | | | | June 5, 2020 |
| INDEX | | | | | | | | | |
| 18-Jun-20 | KE6000001745 | July 4, 2019 | June 18, 2020 | 13 | 3,200 | 3,218 | | | - |
| 17-Sep-20 | KE6000005329 | September 20, 2019 | September 17, 2020 | 104 | 3,226 | 3,243 | | | - |
| 17-Dec-20 | KE6000006210 | December 20, 2020 | December 17, 2020 | 195 | 3,263 | 3,279 | | | - |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 286 | 3,304 | 3,320 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 18-Jun-20 | KE6000004749 | July 4, 2019 | June 18, 2020 | 13 | 29.54 | 29.65 | | | 24 |
| 17-Sep-20 | KE6000004983 | September 20, 2019 | September 17, 2020 | 104 | 30.11 | 30.21 | | | 4 |
| 17-Dec-20 | KE6000005873 | December 20, 2020 | December 17, 2020 | 195 | 29.36 | 29.46 | | | - |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 286 | 30.06 | 30.15 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 18-Jun-20 | KE6000002540 | July 4, 2019 | June 18, 2020 | 13 | 33.20 | 34.30 | | | 5 |
| 17-Sep-20 | KE6000005436 | September 20, 2019 | September 17, 2020 | 104 | 33.84 | 34.96 | | | - |
| 17-Dec-20 | KE6000006327 | December 20, 2020 | December 17, 2020 | 195 | 34.59 | 35.73 | | | 5 |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 286 | 35.40 | 36.56 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 18-Jun-20 | KE6000002102 | July 4, 2019 | June 18, 2020 | 13 | 34.95 | 34.96 | | | 5 |
| 17-Sep-20 | KE6000005212 | September 20, 2019 | September 17, 2020 | 104 | 33.10 | 33.10 | | | 7 |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 195 | 32.83 | 32.82 | | | 5 |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 286 | 33.61 | 33.59 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 18-Jun-20 | KE6000003985 | July 4, 2019 | June 18, 2020 | 13 | 167.25 | 166.25 | | | 1 |
| 17-Sep-20 | KE6000005097 | September 20, 2019 | September 17, 2020 | 104 | 169.00 | 169.40 | 4 | 67,600 | 4 |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 195 | 174.20 | 173.15 | | | - |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 286 | 178.35 | 177.15 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 18-Jun-20 | KE6000003324 | July 4, 2019 | June 18, 2020 | 13 | 320.25 | 319.50 | | | 1 |
| 17-Sep-20 | KE6000005105 | September 20, 2019 | September 17, 2020 | 104 | 326.50 | 325.50 | | | - |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 195 | 330.25 | 329.00 | | | - |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 286 | 338.00 | 336.75 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 18-Jun-20 | KE6000006657 | December 23, 2019 | June 18, 2020 | 13 | 10.06 | 10.12 | | | 4 |
| 17-Sep-20 | KE6000006764 | December 23, 2019 | September 17, 2020 | 104 | 9.34 | 9.39 | | | - |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 195 | 9.55 | 9.60 | | | - |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 286 | 9.77 | 9.82 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 4 | - |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 67,600 | - |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 65 | 61 |

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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