

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 22, 2020 |
| INDEX | | | | | | | | | |
| 17-Sep-20 | KE6000005329 | September 20, 2019 | September 17, 2020 | 87 | 3.314 | 3.352 | | | - |
| 17-Dec-20 | KE6000004210 | December 20, 2020 | December 17, 2020 | 178 | 3.348 | 3.383 | | | - |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 269 | 3.385 | 3.421 | | | - |
| 17-Jun-21 | KE6000008760 | July 19, 2019 | June 17, 2021 | 360 | 3.430 | 3.467 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 17-Sep-20 | KE6000004983 | September 20, 2019 | September 17, 2020 | 87 | 30.68 | 28.50 | | | 9 |
| 17-Dec-20 | KE6000005873 | December 20, 2020 | December 17, 2020 | 178 | 29.90 | 30.65 | | | - |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 269 | 30.56 | 31.33 | | | - |
| 17-Jun-21 | KE6000008877 | July 19, 2019 | June 17, 2021 | 360 | 31.30 | 32.09 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 17-Sep-20 | KE6000005436 | September 20, 2019 | September 17, 2020 | 87 | 36.22 | 36.46 | | | 1 |
| 17-Dec-20 | KE6000006327 | December 20, 2020 | December 17, 2020 | 178 | 36.97 | 37.20 | | | 5 |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 269 | 37.78 | 38.02 | | | - |
| 17-Jun-21 | KE6000008984 | July 19, 2019 | June 17, 2021 | 360 | 38.69 | 38.94 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 17-Sep-20 | KE6000005212 | September 20, 2019 | September 17, 2020 | 87 | 34.16 | 34.24 | | | 24 |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 178 | 33.85 | 33.93 | | | 5 |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 269 | 34.60 | 34.68 | | | - |
| 17-Jun-21 | KE6000009099 | July 19, 2019 | June 17, 2021 | 360 | 35.44 | 35.52 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 17-Sep-20 | KE6000005097 | September 20, 2019 | September 17, 2020 | 87 | 177.80 | 177.95 | | | 6 |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 178 | 181.45 | 181.55 | | | - |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 269 | 185.40 | 185.55 | | | - |
| 17-Jun-21 | KE6000009107 | July 19, 2019 | June 17, 2021 | 360 | 189.90 | 190.05 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 17-Sep-20 | KE6000005105 | September 20, 2019 | September 17, 2020 | 87 | 320.00 | 321.00 | | | - |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 178 | 323.00 | 324.00 | | | - |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 269 | 330.00 | 331.00 | | | - |
| 17-Jun-21 | KE6000009214 | July 19, 2019 | June 17, 2021 | 360 | 338.00 | 339.00 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 17-Sep-20 | KE6000006764 | December 23, 2019 | September 17, 2020 | 87 | 10.10 | 9.11 | | | 7 |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 178 | 10.31 | 9.30 | | | - |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 269 | 10.53 | 9.50 | | | - |
| 17-Jun-21 | KE6000009438 | July 19, 2019 | June 17, 2021 | 360 | 10.79 | 9.73 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| - | 1 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| - | 28 500 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 57 | 57 |

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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