

DERIVATIVES PRICELIST

| Contract Type | | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|-----------------------------|--------------|--------------------|--------------------|-------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| | | | | | | | | | | May 15, 2020 |
| INDEX | | | | | | | | | | |
| 18-Jun-20 | KE6000001765 | July 4, 2019 | June 18, 2020 | 34 | 3,182 | 3,170 | | | | |
| 17-Sep-20 | KE6000005329 | September 20, 2019 | September 17, 2020 | 125 | 3,211 | 3,200 | | | | - |
| 17-Dec-20 | KE6000006210 | December 20, 2020 | December 17, 2020 | 216 | 3,249 | 3,237 | | | | - |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 307 | 3,292 | 3,280 | | | | - |
| SINGLE STOCK FUTURE (\$COM) | | | | | | | | | | |
| 18-Jun-20 | KE6000004769 | July 4, 2019 | June 18, 2020 | 34 | 27.78 | 27.00 | | | | 24 |
| 17-Sep-20 | KE6000004983 | September 20, 2019 | September 17, 2020 | 125 | 28.35 | 27.79 | | | | 3 |
| 17-Dec-20 | KE6000005873 | December 20, 2020 | December 17, 2020 | 216 | 27.58 | 27.01 | | | | - |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 307 | 28.25 | 27.67 | | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | | |
| 18-Jun-20 | KE6000002540 | July 4, 2019 | June 18, 2020 | 34 | 33.86 | 34.00 | | | | 4 |
| 17-Sep-20 | KE6000005436 | September 20, 2019 | September 17, 2020 | 125 | 32.03 | 32.04 | | | | - |
| 17-Dec-20 | KE6000006327 | December 20, 2020 | December 17, 2020 | 216 | 32.76 | 32.76 | | | | - |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 307 | 33.55 | 33.56 | | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | | |
| 18-Jun-20 | KE6000002102 | July 4, 2019 | June 18, 2020 | 34 | 35.82 | 36.08 | | | | 5 |
| 17-Sep-20 | KE6000005212 | September 20, 2019 | September 17, 2020 | 125 | 35.00 | 35.00 | 5 | 175,000 | | 7 |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 216 | 33.80 | 34.07 | | | | 1 |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 307 | 34.62 | 34.90 | | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | | |
| 18-Jun-20 | KE6000003985 | July 4, 2019 | June 18, 2020 | 34 | 165.80 | 165.80 | | | | 1 |
| 17-Sep-20 | KE6000005097 | September 20, 2019 | September 17, 2020 | 125 | 169.20 | 169.20 | | | | - |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 216 | 173.00 | 173.05 | | | | - |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 307 | 177.20 | 177.20 | | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | | |
| 18-Jun-20 | KE6000003324 | July 4, 2019 | June 18, 2020 | 34 | 316.50 | 316.50 | | | | 1 |
| 17-Sep-20 | KE6000005105 | September 20, 2019 | September 17, 2020 | 125 | 323.00 | 323.00 | | | | - |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 216 | 326.75 | 326.75 | | | | - |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 307 | 334.50 | 334.50 | | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | | |
| 18-Jun-20 | KE6000006657 | December 23, 2019 | June 18, 2020 | 34 | 9.65 | 9.65 | | | | - |
| 17-Sep-20 | KE6000006764 | December 23, 2019 | September 17, 2020 | 125 | 9.85 | 9.85 | | | | - |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 216 | 10.07 | 10.56 | | | | - |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 307 | 10.31 | 10.32 | | | | - |

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

| Total Value | |
|-------------|----------|
| Today | Previous |
| 175 000 | 246 560 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 46 | 46 |

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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