

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 | | | | | | | | | September 9, 2020 |
| 17-Sep-20 | KE6000005329 | September 20, 2019 | September 17, 2020 | 8 | 3,184 | 3,165 | | | - |
| 17-Dec-20 | KE6000006210 | December 20, 2020 | December 17, 2020 | 99 | 3,199 | 3,180 | | | - |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 190 | 3,217 | 3,199 | | | - |
| 17-Jun-21 | KE6000008760 | July 19, 2019 | June 17, 2021 | 281 | 3,244 | 3,226 | | | - |
| SINGLE STOCK FUTURE (\$COM) | | | | | | | | | |
| 17-Sep-20 | KE6000004983 | September 20, 2019 | September 17, 2020 | 8 | 29.10 | 29.02 | 2 | 58,200 | 23 |
| 17-Dec-20 | KE6000005873 | December 20, 2020 | December 17, 2020 | 99 | 28.13 | 28.08 | | | 10 |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 190 | 28.61 | 28.56 | | | - |
| 17-Jun-21 | KE6000008877 | July 19, 2019 | June 17, 2021 | 281 | 29.17 | 29.12 | | | 5 |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 17-Sep-20 | KE6000005436 | September 20, 2019 | September 17, 2020 | 8 | 34.03 | 35.03 | | | 9 |
| 17-Dec-20 | KE6000006327 | December 20, 2020 | December 17, 2020 | 99 | 36.60 | 35.59 | | | 10 |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 190 | 37.23 | 36.20 | | | - |
| 17-Jun-21 | KE6000008984 | July 19, 2019 | June 17, 2021 | 281 | 37.96 | 36.91 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 17-Sep-20 | KE6000005212 | September 20, 2019 | September 17, 2020 | 8 | 36.08 | 36.08 | | | 23 |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 99 | 35.65 | 35.66 | | | 6 |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 190 | 36.50 | 36.27 | 2 | 73,000 | 2 |
| 17-Jun-21 | KE6000009099 | July 19, 2019 | June 17, 2021 | 281 | 36.97 | 36.98 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 17-Sep-20 | KE6000005097 | September 20, 2019 | September 17, 2020 | 8 | 168.10 | 164.10 | | | 19 |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 99 | 170.80 | 166.75 | | | 3 |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 190 | 173.70 | 169.60 | | | - |
| 17-Jun-21 | KE6000009107 | July 19, 2019 | June 17, 2021 | 281 | 177.15 | 172.95 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 17-Sep-20 | KE6000005105 | September 20, 2019 | September 17, 2020 | 8 | 330.20 | 331.25 | | | 1 |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 99 | 331.95 | 333.05 | | | - |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 190 | 337.65 | 338.75 | | | - |
| 17-Jun-21 | KE6000009214 | July 19, 2019 | June 17, 2021 | 281 | 344.25 | 345.40 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 17-Sep-20 | KE6000006764 | December 23, 2019 | September 17, 2020 | 8 | 9.61 | 9.85 | | | 6 |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 99 | 9.76 | 10.01 | | | 1 |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 190 | 9.93 | 10.18 | | | - |
| 17-Jun-21 | KE6000009438 | July 19, 2019 | June 17, 2021 | 281 | 10.12 | 10.38 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 4 | 1 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 131 200 | 29 000 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 118 | 116 |

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

SSE-1000 below Kgs 100

100 above Kes.100

INDEX-100

Nominal:

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