

DERIVATIVES PRICELIST

| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|----------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| | | | | | | | | | September 15, 2020 |
| INDEX | | | | | | | | | |
| 17-Sep-20 | KE6000005329 | September 20, 2019 | September 17, 2020 | 2 | 3,260 | 3,259 | | | - |
| 17-Dec-20 | KE6000006210 | December 20, 2020 | December 17, 2020 | 93 | 3,274 | 3,272 | | | - |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 184 | 3,293 | 3,292 | | | - |
| 17-Jun-21 | KE6000008760 | July 19, 2019 | June 17, 2021 | 275 | 3,321 | 3,319 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 17-Sep-20 | KE6000004983 | September 20, 2019 | September 17, 2020 | 2 | 30.15 | 30.25 | | | 29 |
| 17-Dec-20 | KE6000005873 | December 20, 2020 | December 17, 2020 | 93 | 29.21 | 29.01 | | | 10 |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 184 | 29.72 | 29.52 | | | - |
| 17-Jun-21 | KE6000008877 | July 19, 2019 | June 17, 2021 | 275 | 30.30 | 30.09 | | | 5 |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 17-Sep-20 | KE6000005436 | September 20, 2019 | September 17, 2020 | 2 | 37.05 | 36.86 | 2 | 74,100 | 10 |
| 17-Dec-20 | KE6000006327 | December 20, 2020 | December 17, 2020 | 93 | 37.53 | 37.43 | | | 10 |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 184 | 38.18 | 38.08 | | | - |
| 17-Jun-21 | KE6000008984 | July 19, 2019 | June 17, 2021 | 275 | 38.92 | 38.82 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 17-Sep-20 | KE6000005212 | September 20, 2019 | September 17, 2020 | 2 | 38.01 | 38.01 | | | 25 |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 93 | 37.59 | 37.60 | | | 6 |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 184 | 38.24 | 38.25 | | | 2 |
| 17-Jun-21 | KE6000009099 | July 19, 2019 | June 17, 2021 | 275 | 38.98 | 38.99 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 17-Sep-20 | KE6000005097 | September 20, 2019 | September 17, 2020 | 2 | 165.50 | 168.25 | | | 19 |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 93 | 168.05 | 170.90 | | | 3 |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 184 | 171.00 | 173.85 | | | - |
| 17-Jun-21 | KE6000009107 | July 19, 2019 | June 17, 2021 | 275 | 174.30 | 177.25 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 17-Sep-20 | KE6000005105 | September 20, 2019 | September 17, 2020 | 2 | 331.05 | 329.05 | | | 1 |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 93 | 332.60 | 330.65 | | | - |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 184 | 338.35 | 336.35 | | | - |
| 17-Jun-21 | KE6000009214 | July 19, 2019 | June 17, 2021 | 275 | 344.95 | 342.90 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 17-Sep-20 | KE6000006764 | December 23, 2019 | September 17, 2020 | 2 | 9.90 | 9.84 | | | 6 |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 93 | 10.05 | 10.00 | | | 1 |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 184 | 10.23 | 10.17 | | | - |
| 17-Jun-21 | KE6000009438 | July 19, 2019 | June 17, 2021 | 275 | 10.43 | 10.37 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 2 | 4 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 74,100 | 121,000 |

| Total Open | Interest |
|------------|----------|
| Today | Previous |
| 127 | 127 |

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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