

DERIVATIVES PRICELIST

| DERIVATIVES (Futures) | | | | | | | | | |
|-----------------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
| | | | | | | | | | September 22, 2020 |
| INDEX | | | | | | | | | |
| 17-Dec-20 | KE6000006210 | December 20, 2020 | December 17, 2020 | 86 | 3,230 | 3,230 | | | - |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 177 | 3,250 | 3,251 | | | - |
| 17-Jun-21 | KE6000008760 | July 19, 2019 | June 17, 2021 | 268 | 3,277 | 3,277 | | | - |
| 16-Sep-21 | KE7000009768 | September 18, 2020 | September 16, 2021 | 359 | 3,310 | 3,311 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 17-Dec-20 | KE6000005873 | December 20, 2020 | December 17, 2020 | 86 | 29.98 | 28.92 | 6 | 179,900 | 16 |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 177 | 29.57 | 29.43 | | | - |
| 17-Jun-21 | KE6000008877 | July 19, 2019 | June 17, 2021 | 268 | 30.15 | 29.99 | | | 5 |
| 16-Sep-21 | KE7000009875 | September 18, 2020 | September 16, 2021 | 359 | 30.79 | 30.63 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 17-Dec-20 | KE6000006327 | December 20, 2020 | December 17, 2020 | 86 | 36.50 | 36.51 | | | 10 |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 177 | 37.15 | 37.16 | | | - |
| 17-Jun-21 | KE6000008984 | July 19, 2019 | June 17, 2021 | 268 | 37.87 | 37.87 | | | - |
| 16-Sep-21 | KE7000009982 | September 18, 2020 | September 16, 2021 | 359 | 38.67 | 38.68 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 86 | 37.53 | 37.54 | | | 6 |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 177 | 38.19 | 38.20 | | | 2 |
| 17-Jun-21 | KE6000009099 | July 19, 2019 | June 17, 2021 | 268 | 38.93 | 38.94 | | | - |
| 16-Sep-21 | KE7000001094 | September 18, 2020 | September 16, 2021 | 359 | 39.76 | 39.77 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 86 | 162.75 | 163.80 | | | 3 |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 177 | 165.60 | 166.65 | | | - |
| 17-Jun-21 | KE6000009107 | July 19, 2019 | June 17, 2021 | 268 | 168.80 | 169.90 | | | - |
| 16-Sep-21 | KE7000001102 | September 18, 2020 | September 16, 2021 | 359 | 172.40 | 173.50 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 86 | 344.75 | 337.20 | | | - |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 177 | 350.85 | 343.15 | | | - |
| 17-Jun-21 | KE6000009214 | July 19, 2019 | June 17, 2021 | 268 | 357.60 | 349.80 | | | - |
| 16-Sep-21 | KE7000001219 | September 18, 2020 | September 16, 2021 | 359 | 365.20 | 357.25 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 86 | 9.98 | 9.98 | | | 1 |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 177 | 10.15 | 10.16 | | | - |
| 17-Jun-21 | KE6000009438 | July 19, 2019 | June 17, 2021 | 268 | 10.35 | 10.35 | | | - |
| 16-Sep-21 | KE7000001326 | September 18, 2020 | September 16, 2021 | 359 | 10.57 | 10.57 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 6 | - |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 179 900 | - |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 43 | 37 |

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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