

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 26, 2020 |
| INDEX | | | | | | | | | |
| 18-Jun-20 | KE6000001765 | July 4, 2019 | June 18, 2020 | 23 | 3,245 | 3,281 | | | - |
| 17-Sep-20 | KE6000005329 | September 20, 2019 | September 17, 2020 | 114 | 3,274 | 3,311 | | | - |
| 17-Dec-20 | KE6000006210 | December 20, 2020 | December 17, 2020 | 205 | 3,312 | 3,349 | | | - |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 296 | 3,356 | 3,394 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 18-Jun-20 | KE6000004769 | July 4, 2019 | June 18, 2020 | 23 | 29.09 | 29.46 | | | 24 |
| 17-Sep-20 | KE6000004983 | September 20, 2019 | September 17, 2020 | 114 | 29.67 | 29.00 | | | 4 |
| 17-Dec-20 | KE6000006587 | December 20, 2019 | December 17, 2020 | 205 | 28.92 | 29.32 | | | - |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 296 | 29.62 | 30.02 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 18-Jun-20 | KE6000002540 | July 4, 2019 | June 18, 2020 | 23 | 34.25 | 36.28 | 1 | 34,250 | 5 |
| 17-Sep-20 | KE6000005436 | September 20, 2019 | September 17, 2020 | 114 | 32.46 | 34.49 | | | - |
| 17-Dec-20 | KE6000006327 | December 20, 2019 | December 17, 2020 | 205 | 33.19 | 35.27 | | | 5 |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 296 | 33.99 | 36.12 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 18-Jun-20 | KE6000002102 | July 4, 2019 | June 18, 2020 | 23 | 38.00 | 36.43 | 1 | 38,000 | 6 |
| 17-Sep-20 | KE6000005212 | September 20, 2019 | September 17, 2020 | 114 | 34.05 | 34.64 | | | 7 |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 205 | 33.81 | 34.42 | | | 5 |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 296 | 34.62 | 35.25 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 18-Jun-20 | KE6000003985 | July 4, 2019 | June 18, 2020 | 23 | 165.25 | 163.35 | | | 1 |
| 17-Sep-20 | KE6000005097 | September 20, 2019 | September 17, 2020 | 114 | 168.50 | 166.60 | | | - |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 205 | 172.30 | 170.40 | | | - |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 296 | 176.45 | 174.50 | | | - |
| SINGLE STOCK FUTURE (BANK) | | | | | | | | | |
| 18-Jun-20 | KE6000003324 | July 4, 2019 | June 18, 2020 | 23 | 321.25 | 321.00 | | | 1 |
| 17-Sep-20 | KE6000005105 | September 20, 2019 | September 17, 2020 | 114 | 327.75 | 327.50 | | | - |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 205 | 331.50 | 331.50 | | | - |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 296 | 339.50 | 339.25 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 18-Jun-20 | KE6000006657 | December 23, 2019 | June 18, 2020 | 23 | 9.63 | 9.49 | | | 4 |
| 17-Sep-20 | KE6000006764 | December 23, 2019 | September 17, 2020 | 114 | 9.82 | 9.68 | | | - |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 205 | 10.04 | 9.90 | | | - |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 296 | 10.28 | 10.13 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 2 | 1 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 72,250 | 29,000 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 62 | 60 |

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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