

## DERIVATIVES PRICELIST

| DERIVATIVES INDEX           |              |                    |                    |                |           |                |                        |             |                         |
|-----------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| Contract Type               | ISIN         | Listing Date       | Expiry Date        | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
| INDEX                       |              |                    |                    |                |           |                |                        |             |                         |
| 17-Sep-20                   | KE6000005329 | September 20, 2019 | September 17, 2020 | 76             | 3,228     | 3,207          |                        |             | -                       |
| 17-Dec-20                   | KE6000006210 | December 20, 2020  | December 17, 2020  | 167            | 3,253     | 3,235          |                        |             | -                       |
| 18-Mar-21                   | KE6000007986 | March 20, 2020     | March 18, 2021     | 258            | 3,281     | 3,267          |                        |             | -                       |
| 17-Jun-21                   | KE6000008760 | July 19, 2019      | June 17, 2021      | 349            | 3,315     | 3,304          |                        |             | -                       |
| SINGLE STOCK FUTURE (\$COM) |              |                    |                    |                |           |                |                        |             |                         |
| 17-Sep-20                   | KE6000004983 | September 20, 2019 | September 17, 2020 | 76             | 29.50     | 29.50          | 4                      | 118,000     | 23                      |
| 17-Dec-20                   | KE6000005873 | December 20, 2020  | December 17, 2020  | 167            | 29.17     | 28.54          |                        |             | 2                       |
| 18-Mar-21                   | KE6000007655 | March 20, 2020     | March 18, 2021     | 258            | 29.74     | 29.13          |                        |             | -                       |
| 17-Jun-21                   | KE6000008877 | July 19, 2019      | June 17, 2021      | 349            | 30.37     | 29.79          |                        |             | -                       |
| SINGLE STOCK FUTURE (EQTY)  |              |                    |                    |                |           |                |                        |             |                         |
| 17-Sep-20                   | KE6000005436 | September 20, 2019 | September 17, 2020 | 76             | 33.00     | 33.43          | 1                      | 33,000      | 4                       |
| 17-Dec-20                   | KE6000006327 | December 20, 2020  | December 17, 2020  | 167            | 33.00     | 34.09          | 1                      | 33,000      | 6                       |
| 18-Mar-21                   | KE6000007549 | March 20, 2020     | March 18, 2021     | 258            | 34.54     | 34.79          |                        |             | -                       |
| 17-Jun-21                   | KE6000008984 | July 19, 2019      | June 17, 2021      | 349            | 35.27     | 35.57          |                        |             | -                       |
| SINGLE STOCK FUTURE (KCBG)  |              |                    |                    |                |           |                |                        |             |                         |
| 17-Sep-20                   | KE6000005212 | September 20, 2019 | September 17, 2020 | 76             | 32.96     | 34.55          |                        |             | 24                      |
| 17-Dec-20                   | KE6000006103 | December 20, 2019  | December 17, 2020  | 167            | 32.58     | 32.58          |                        |             | 5                       |
| 18-Mar-21                   | KE6000007432 | March 20, 2020     | March 18, 2021     | 258            | 33.21     | 33.25          |                        |             | -                       |
| 17-Jun-21                   | KE6000009099 | July 19, 2019      | June 17, 2021      | 349            | 33.92     | 34.00          |                        |             | -                       |
| SINGLE STOCK FUTURE (EABL)  |              |                    |                    |                |           |                |                        |             |                         |
| 17-Sep-20                   | KE6000005097 | September 20, 2019 | September 17, 2020 | 76             | 164.45    | 164.60         |                        |             | 7                       |
| 17-Dec-20                   | KE6000005980 | December 20, 2019  | December 17, 2020  | 167            | 167.55    | 167.85         |                        |             | -                       |
| 18-Mar-21                   | KE6000007762 | March 20, 2020     | March 18, 2021     | 258            | 170.85    | 171.30         |                        |             | -                       |
| 17-Jun-21                   | KE6000009107 | July 19, 2019      | June 17, 2021      | 349            | 174.45    | 175.15         |                        |             | -                       |
| SINGLE STOCK FUTURE (BATK)  |              |                    |                    |                |           |                |                        |             |                         |
| 17-Sep-20                   | KE6000005105 | September 20, 2019 | September 17, 2020 | 76             | 313.75    | 314.50         |                        |             | 1                       |
| 17-Dec-20                   | KE6000006095 | December 20, 2019  | December 17, 2020  | 167            | 316.10    | 317.15         |                        |             | -                       |
| 18-Mar-21                   | KE6000007325 | March 20, 2020     | March 18, 2021     | 258            | 322.30    | 323.70         |                        |             | -                       |
| 17-Jun-21                   | KE6000009214 | July 19, 2019      | June 17, 2021      | 349            | 329.10    | 330.95         |                        |             | -                       |
| SINGLE STOCK FUTURE (ABSA)  |              |                    |                    |                |           |                |                        |             |                         |
| 17-Sep-20                   | KE6000006764 | December 23, 2019  | September 17, 2020 | 76             | 10.17     | 10.13          |                        |             | 9                       |
| 17-Dec-20                   | KE6000006988 | December 23, 2019  | December 17, 2020  | 167            | 10.36     | 10.33          |                        |             | 1                       |
| 18-Mar-21                   | KE6000007879 | March 20, 2020     | March 18, 2021     | 258            | 10.57     | 10.54          |                        |             | -                       |
| 17-Jun-21                   | KE6000009438 | July 19, 2019      | June 17, 2021      | 349            | 10.79     | 10.78          |                        |             | -                       |

| Total Volumes |          |
|---------------|----------|
| Today         | Previous |
| 6             | 2        |

| Total Value |          |
|-------------|----------|
| Today       | Previous |
| 184 000     | 64 050   |

| Total Open Interest |          |
|---------------------|----------|
| Today               | Previous |
| 82                  | 76       |

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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