

## 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 |
|                             |              |                    |                    |                |           |                |                        |             | May 22, 2020            |
| INDEX                       |              |                    |                    |                |           |                |                        |             |                         |
| 18-Jun-20                   | KE6000001765 | July 4, 2019       | June 18, 2020      | 27             | 3.281     | 3.249          |                        |             | -                       |
| 17-Sep-20                   | KE6000005329 | September 20, 2019 | September 17, 2020 | 118            | 3.311     | 3.279          |                        |             | -                       |
| 17-Dec-20                   | KE6000006210 | December 20, 2020  | December 17, 2020  | 209            | 3.349     | 3.317          |                        |             | -                       |
| 18-Mar-21                   | KE6000007986 | March 20, 2020     | March 18, 2021     | 300            | 3.394     | 3.361          |                        |             | -                       |
| SINGLE STOCK FUTURE (\$COM) |              |                    |                    |                |           |                |                        |             |                         |
| 18-Jun-20                   | KE6000004769 | July 4, 2019       | June 18, 2020      | 27             | 29.46     | 28.91          |                        |             | 24                      |
| 17-Sep-20                   | KE6000004983 | September 20, 2019 | September 17, 2020 | 118            | 29.00     | 29.49          | 1                      | 29,000      | 4                       |
| 17-Dec-20                   | KE6000005873 | December 20, 2020  | December 17, 2020  | 209            | 29.32     | 28.74          |                        |             | -                       |
| 18-Mar-21                   | KE6000007655 | March 20, 2020     | March 18, 2021     | 300            | 30.02     | 29.44          |                        |             | -                       |
| SINGLE STOCK FUTURE (EQTY)  |              |                    |                    |                |           |                |                        |             |                         |
| 18-Jun-20                   | KE6000002540 | July 4, 2019       | June 18, 2020      | 27             | 36.28     | 36.09          |                        |             | 4                       |
| 17-Sep-20                   | KE6000005436 | September 20, 2019 | September 17, 2020 | 118            | 34.49     | 34.29          |                        |             | -                       |
| 17-Dec-20                   | KE6000006327 | December 20, 2020  | December 17, 2020  | 209            | 35.27     | 35.00          |                        |             | 5                       |
| 18-Mar-21                   | KE6000007549 | March 20, 2020     | March 18, 2021     | 300            | 36.12     | 35.91          |                        |             | -                       |
| SINGLE STOCK FUTURE (KCBG)  |              |                    |                    |                |           |                |                        |             |                         |
| 18-Jun-20                   | KE6000002102 | July 4, 2019       | June 18, 2020      | 27             | 36.43     | 36.14          |                        |             | 5                       |
| 17-Sep-20                   | KE6000005212 | September 20, 2019 | September 17, 2020 | 118            | 34.64     | 34.34          |                        |             | 7                       |
| 17-Dec-20                   | KE6000006103 | December 20, 2020  | December 17, 2020  | 209            | 34.42     | 36.00          |                        |             | 5                       |
| 18-Mar-21                   | KE6000007432 | March 20, 2020     | March 18, 2021     | 300            | 35.25     | 34.94          |                        |             | -                       |
| SINGLE STOCK FUTURE (EABL)  |              |                    |                    |                |           |                |                        |             |                         |
| 18-Jun-20                   | KE6000003985 | July 4, 2019       | June 18, 2020      | 27             | 163.35    | 161.85         |                        |             | 1                       |
| 17-Sep-20                   | KE6000005097 | September 20, 2019 | September 17, 2020 | 118            | 166.60    | 165.10         |                        |             | -                       |
| 17-Dec-20                   | KE6000005980 | December 20, 2019  | December 17, 2020  | 209            | 170.40    | 168.85         |                        |             | -                       |
| 18-Mar-21                   | KE6000007762 | March 20, 2020     | March 18, 2021     | 300            | 174.50    | 172.90         |                        |             | -                       |
| SINGLE STOCK FUTURE (BATK)  |              |                    |                    |                |           |                |                        |             |                         |
| 18-Jun-20                   | KE6000003324 | July 4, 2019       | June 18, 2020      | 27             | 321.00    | 318.50         |                        |             | 1                       |
| 17-Sep-20                   | KE6000005105 | September 20, 2019 | September 17, 2020 | 118            | 327.50    | 325.00         |                        |             | -                       |
| 17-Dec-20                   | KE6000006095 | December 20, 2020  | December 17, 2020  | 209            | 331.50    | 328.75         |                        |             | -                       |
| 18-Mar-21                   | KE6000007325 | March 20, 2020     | March 18, 2021     | 300            | 339.25    | 336.75         |                        |             | -                       |
| SINGLE STOCK FUTURE (ABSA)  |              |                    |                    |                |           |                |                        |             |                         |
| 18-Jun-20                   | KE6000006657 | December 23, 2019  | June 18, 2020      | 27             | 9.49      | 9.80           |                        |             | 4                       |
| 17-Sep-20                   | KE6000006764 | December 23, 2019  | September 17, 2020 | 118            | 9.68      | 9.63           |                        |             | -                       |
| 17-Dec-20                   | KE6000006988 | December 23, 2019  | December 17, 2020  | 209            | 9.90      | 9.85           |                        |             | -                       |
| 18-Mar-21                   | KE6000007879 | March 20, 2020     | March 18, 2021     | 300            | 10.13     | 10.08          |                        |             | -                       |

| Total Volumes |          |
|---------------|----------|
| Today         | Previous |
| 1             | 14       |

| Total Value |          |
|-------------|----------|
| Today       | Previous |
| 29 000      | 394 200  |

| Total Open Interest |          |
|---------------------|----------|
| Today               | Previous |
| 60                  | 59       |

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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