

DERIVATIVES PRICELIST

| DERIVATIVES (REUTERS) | | | | | | | | | |
|-----------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
| | | | | | | | | | October 12, 2020 |
| INDEX | | | | | | | | | |
| 17-Dec-20 | KE6000006210 | December 20, 2020 | December 17, 2020 | 66 | 3,241 | 3,231 | | | - |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 157 | 3,265 | 3,255 | | | 1 |
| 17-Jun-21 | KE6000008760 | July 19, 2019 | June 17, 2021 | 248 | 3,292 | 3,282 | | | - |
| 16-Sep-21 | KE7000009768 | September 18, 2020 | September 16, 2021 | 339 | 3,326 | 3,317 | | | - |
| SINGLE STOCK FUTURE (\$COM) | | | | | | | | | |
| 17-Dec-20 | KE6000005873 | December 20, 2020 | December 17, 2020 | 66 | 30.34 | 30.41 | | | 25 |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 157 | 27.90 | 30.98 | 5 | 139,500 | 5 |
| 17-Jun-21 | KE6000008877 | July 19, 2019 | June 17, 2021 | 248 | 31.50 | 31.57 | | | 5 |
| 16-Sep-21 | KE7000009875 | September 18, 2020 | September 16, 2021 | 339 | 32.18 | 32.25 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 17-Dec-20 | KE6000006327 | December 20, 2020 | December 17, 2020 | 66 | 35.33 | 36.00 | | | 11 |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 157 | 36.00 | 35.92 | | | 4 |
| 17-Jun-21 | KE6000008984 | July 19, 2019 | June 17, 2021 | 248 | 36.69 | 36.61 | | | - |
| 16-Sep-21 | KE7000009982 | September 18, 2020 | September 16, 2021 | 339 | 37.48 | 37.40 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 66 | 37.36 | 37.49 | | | 8 |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 157 | 38.06 | 38.19 | | | 2 |
| 17-Jun-21 | KE6000009099 | July 19, 2019 | June 17, 2021 | 248 | 38.79 | 38.92 | | | - |
| 16-Sep-21 | KE7000001094 | September 18, 2020 | September 16, 2021 | 339 | 39.62 | 39.76 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 66 | 170.35 | 166.40 | | | 3 |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 157 | 173.55 | 169.50 | | | - |
| 17-Jun-21 | KE6000009107 | July 19, 2019 | June 17, 2021 | 248 | 176.85 | 172.80 | | | - |
| 16-Sep-21 | KE7000001102 | September 18, 2020 | September 16, 2021 | 339 | 180.65 | 176.50 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 66 | 348.30 | 348.50 | | | - |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 157 | 354.80 | 355.00 | | | - |
| 17-Jun-21 | KE6000009214 | July 19, 2019 | June 17, 2021 | 248 | 361.65 | 361.85 | | | - |
| 16-Sep-21 | KE7000001219 | September 18, 2020 | September 16, 2021 | 339 | 369.40 | 369.65 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 66 | 9.59 | 9.50 | | | 1 |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 157 | 9.77 | 9.67 | | | - |
| 17-Jun-21 | KE6000009438 | July 19, 2019 | June 17, 2021 | 248 | 9.96 | 9.86 | | | - |
| 16-Sep-21 | KE7000001326 | September 18, 2020 | September 16, 2021 | 339 | 10.17 | 10.07 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 5 | 1 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 139 500 | 36 000 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 65 | 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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