

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 |
| INDEX | | | | | | | | | |
| 17-Dec-20 | KE6000006210 | December 20, 2020 | December 17, 2020 | 64 | 3,222 | 3,229 | | | - |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 155 | 3,246 | 3,254 | | | 1 |
| 17-Jun-21 | KE6000008760 | July 19, 2019 | June 17, 2021 | 246 | 3,273 | 3,280 | | | - |
| 16-Sep-21 | KE7000009768 | September 18, 2020 | September 16, 2021 | 337 | 3,307 | 3,314 | | | - |
| SINGLE STOCK FUTURE (\$COM) | | | | | | | | | |
| 17-Dec-20 | KE6000005873 | December 20, 2020 | December 17, 2020 | 64 | 30.05 | 30.05 | 2 | 60,100 | 27 |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 155 | 30.95 | 31.00 | | | 5 |
| 17-Jun-21 | KE6000008877 | July 19, 2019 | June 17, 2021 | 246 | 31.54 | 31.60 | | | 5 |
| 16-Sep-21 | KE7000009875 | September 18, 2020 | September 16, 2021 | 337 | 32.21 | 32.28 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 17-Dec-20 | KE6000006327 | December 20, 2020 | December 17, 2020 | 64 | 35.32 | 35.33 | | | 11 |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 155 | 35.98 | 35.99 | | | 4 |
| 17-Jun-21 | KE6000008984 | July 19, 2019 | June 17, 2021 | 246 | 36.67 | 36.68 | | | - |
| 16-Sep-21 | KE7000009982 | September 18, 2020 | September 16, 2021 | 337 | 37.46 | 37.47 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 64 | 36.89 | 37.35 | | | 8 |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 155 | 37.58 | 38.05 | | | 2 |
| 17-Jun-21 | KE6000009099 | July 19, 2019 | June 17, 2021 | 246 | 38.30 | 38.78 | | | - |
| 16-Sep-21 | KE7000001094 | September 18, 2020 | September 16, 2021 | 337 | 39.12 | 39.61 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 64 | 163.70 | 165.00 | | | 3 |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 155 | 166.80 | 168.10 | | | - |
| 17-Jun-21 | KE6000009107 | July 19, 2019 | June 17, 2021 | 246 | 170.00 | 171.35 | | | - |
| 16-Sep-21 | KE7000001102 | September 18, 2020 | September 16, 2021 | 337 | 173.60 | 175.00 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 64 | 343.10 | 338.60 | | | - |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 155 | 349.55 | 344.95 | | | - |
| 17-Jun-21 | KE6000009214 | July 19, 2019 | June 17, 2021 | 246 | 356.25 | 351.60 | | | - |
| 16-Sep-21 | KE7000001219 | September 18, 2020 | September 16, 2021 | 337 | 363.85 | 359.15 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 64 | 9.71 | 9.57 | | | 1 |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 155 | 9.89 | 9.75 | | | - |
| 17-Jun-21 | KE6000009438 | July 19, 2019 | June 17, 2021 | 246 | 10.08 | 9.94 | | | - |
| 16-Sep-21 | KE7000001326 | September 18, 2020 | September 16, 2021 | 337 | 10.30 | 10.15 | | | - |

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

| Total Value | |
|-------------|----------|
| Today | Previous |
| 60 100 | 60 100 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 67 | 67 |

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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