

## DERIVATIVES PRICELIST

| 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  | 63             | 3,224     | 3,222          |                        |             | -                       |
| 18-Mar-21                   | KE6000007986 | March 20, 2020     | March 18, 2021     | 154            | 3,248     | 3,246          |                        |             | 1                       |
| 17-Jun-21                   | KE6000008760 | July 19, 2019      | June 17, 2021      | 245            | 3,274     | 3,273          |                        |             | -                       |
| 16-Sep-21                   | KE7000009768 | September 18, 2020 | September 16, 2021 | 336            | 3,309     | 3,307          |                        |             | -                       |
| SINGLE STOCK FUTURE (\$COM) |              |                    |                    |                |           |                |                        |             |                         |
| 17-Dec-20                   | KE6000005873 | December 20, 2020  | December 17, 2020  | 63             | 30.00     | 30.05          | 1                      | 30,000      | 28                      |
| 18-Mar-21                   | KE6000007655 | March 20, 2020     | March 18, 2021     | 154            | 30.89     | 30.95          |                        |             | 5                       |
| 17-Jun-21                   | KE6000008877 | July 19, 2019      | June 17, 2021      | 245            | 31.48     | 31.54          |                        |             | 5                       |
| 16-Sep-21                   | KE7000009875 | September 18, 2020 | September 16, 2021 | 336            | 32.15     | 32.21          |                        |             | -                       |
| SINGLE STOCK FUTURE (EQTY)  |              |                    |                    |                |           |                |                        |             |                         |
| 17-Dec-20                   | KE6000006327 | December 20, 2020  | December 17, 2020  | 63             | 35.21     | 35.32          |                        |             | 11                      |
| 18-Mar-21                   | KE6000007549 | March 20, 2020     | March 18, 2021     | 154            | 35.87     | 35.98          |                        |             | 4                       |
| 17-Jun-21                   | KE6000008984 | July 19, 2019      | June 17, 2021      | 245            | 36.56     | 36.67          |                        |             | -                       |
| 16-Sep-21                   | KE7000009982 | September 18, 2020 | September 16, 2021 | 336            | 37.34     | 37.46          |                        |             | -                       |
| SINGLE STOCK FUTURE (KCBG)  |              |                    |                    |                |           |                |                        |             |                         |
| 17-Dec-20                   | KE6000006103 | December 20, 2019  | December 17, 2020  | 63             | 36.83     | 36.89          |                        |             | 8                       |
| 18-Mar-21                   | KE6000007432 | March 20, 2020     | March 18, 2021     | 154            | 37.52     | 37.58          |                        |             | 2                       |
| 17-Jun-21                   | KE6000009099 | July 19, 2019      | June 17, 2021      | 245            | 38.24     | 38.30          |                        |             | -                       |
| 16-Sep-21                   | KE7000001094 | September 18, 2020 | September 16, 2021 | 336            | 39.06     | 39.12          |                        |             | -                       |
| SINGLE STOCK FUTURE (EABL)  |              |                    |                    |                |           |                |                        |             |                         |
| 17-Dec-20                   | KE6000005980 | December 20, 2019  | December 17, 2020  | 63             | 164.45    | 163.70         |                        |             | 3                       |
| 18-Mar-21                   | KE6000007762 | March 20, 2020     | March 18, 2021     | 154            | 167.50    | 166.80         |                        |             | -                       |
| 17-Jun-21                   | KE6000009107 | July 19, 2019      | June 17, 2021      | 245            | 170.75    | 170.00         |                        |             | -                       |
| 16-Sep-21                   | KE7000001102 | September 18, 2020 | September 16, 2021 | 336            | 174.40    | 173.60         |                        |             | -                       |
| SINGLE STOCK FUTURE (BATK)  |              |                    |                    |                |           |                |                        |             |                         |
| 17-Dec-20                   | KE6000006095 | December 20, 2019  | December 17, 2020  | 63             | 339.00    | 343.10         |                        |             | -                       |
| 18-Mar-21                   | KE6000007325 | March 20, 2020     | March 18, 2021     | 154            | 345.35    | 349.55         |                        |             | -                       |
| 17-Jun-21                   | KE6000009214 | July 19, 2019      | June 17, 2021      | 245            | 351.95    | 356.25         |                        |             | -                       |
| 16-Sep-21                   | KE7000001219 | September 18, 2020 | September 16, 2021 | 336            | 359.50    | 363.85         |                        |             | -                       |
| SINGLE STOCK FUTURE (ABSA)  |              |                    |                    |                |           |                |                        |             |                         |
| 17-Dec-20                   | KE6000006988 | December 23, 2019  | December 17, 2020  | 63             | 9.75      | 9.71           |                        |             | 1                       |
| 18-Mar-21                   | KE6000007879 | March 20, 2020     | March 18, 2021     | 154            | 9.93      | 9.89           |                        |             | -                       |
| 17-Jun-21                   | KE6000009438 | July 19, 2019      | June 17, 2021      | 245            | 10.12     | 10.08          |                        |             | -                       |
| 16-Sep-21                   | KE7000001326 | September 18, 2020 | September 16, 2021 | 336            | 10.34     | 10.30          |                        |             | -                       |

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

| Total Value |          |
|-------------|----------|
| Today       | Previous |
| 30 000      | 60 100   |

| Total Open Interest |          |
|---------------------|----------|
| Today               | Previous |
| 68                  | 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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