

## 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  | 62             | 3,216     | 3,224          |                        |             | -                       |
| 18-Mar-21                  | KE6000007986 | March 20, 2020     | March 18, 2021     | 153            | 3,241     | 3,248          |                        |             | 1                       |
| 17-Jun-21                  | KE6000008760 | July 19, 2019      | June 17, 2021      | 244            | 3,268     | 3,274          |                        |             | -                       |
| 16-Sep-21                  | KE7000009768 | September 18, 2020 | September 16, 2021 | 335            | 3,302     | 3,309          |                        |             | -                       |
| SINGLE STOCK FUTURE (SCOM) |              |                    |                    |                |           |                |                        |             |                         |
| 17-Dec-20                  | KE6000005873 | December 20, 2020  | December 17, 2020  | 62             | 30.36     | 30.00          |                        |             | 28                      |
| 18-Mar-21                  | KE6000007655 | March 20, 2020     | March 18, 2021     | 153            | 30.94     | 30.89          |                        |             | 5                       |
| 17-Jun-21                  | KE6000008877 | July 19, 2019      | June 17, 2021      | 244            | 31.53     | 31.48          |                        |             | 5                       |
| 16-Sep-21                  | KE7000009875 | September 18, 2020 | September 16, 2021 | 335            | 32.21     | 32.15          |                        |             | -                       |
| SINGLE STOCK FUTURE (EQTY) |              |                    |                    |                |           |                |                        |             |                         |
| 17-Dec-20                  | KE6000006327 | December 20, 2020  | December 17, 2020  | 62             | 35.00     | 35.21          | 1                      | 35,000      | 11                      |
| 18-Mar-21                  | KE6000007549 | March 20, 2020     | March 18, 2021     | 153            | 35.93     | 35.87          |                        |             | 4                       |
| 17-Jun-21                  | KE6000008984 | July 19, 2019      | June 17, 2021      | 244            | 36.62     | 36.56          |                        |             | -                       |
| 16-Sep-21                  | KE7000009982 | September 18, 2020 | September 16, 2021 | 335            | 37.40     | 37.34          |                        |             | -                       |
| SINGLE STOCK FUTURE (KCBG) |              |                    |                    |                |           |                |                        |             |                         |
| 17-Dec-20                  | KE6000006103 | December 20, 2019  | December 17, 2020  | 62             | 36.52     | 36.83          |                        |             | 8                       |
| 18-Mar-21                  | KE6000007432 | March 20, 2020     | March 18, 2021     | 153            | 37.22     | 37.52          |                        |             | 2                       |
| 17-Jun-21                  | KE6000009099 | July 19, 2019      | June 17, 2021      | 244            | 37.93     | 38.24          |                        |             | -                       |
| 16-Sep-21                  | KE7000001094 | September 18, 2020 | September 16, 2021 | 335            | 38.74     | 39.06          |                        |             | -                       |
| SINGLE STOCK FUTURE (EABL) |              |                    |                    |                |           |                |                        |             |                         |
| 17-Dec-20                  | KE6000005980 | December 20, 2019  | December 17, 2020  | 62             | 164.40    | 164.45         |                        |             | 3                       |
| 18-Mar-21                  | KE6000007762 | March 20, 2020     | March 18, 2021     | 153            | 167.55    | 167.50         |                        |             | -                       |
| 17-Jun-21                  | KE6000009107 | July 19, 2019      | June 17, 2021      | 244            | 170.75    | 170.75         |                        |             | -                       |
| 16-Sep-21                  | KE7000001102 | September 18, 2020 | September 16, 2021 | 335            | 174.40    | 174.40         |                        |             | -                       |
| SINGLE STOCK FUTURE (BATK) |              |                    |                    |                |           |                |                        |             |                         |
| 17-Dec-20                  | KE6000006095 | December 20, 2019  | December 17, 2020  | 62             | 352.00    | 339.00         |                        |             | -                       |
| 18-Mar-21                  | KE6000007325 | March 20, 2020     | March 18, 2021     | 153            | 358.70    | 345.35         |                        |             | -                       |
| 17-Jun-21                  | KE6000009214 | July 19, 2019      | June 17, 2021      | 244            | 365.60    | 351.95         |                        |             | -                       |
| 16-Sep-21                  | KE7000001219 | September 18, 2020 | September 16, 2021 | 335            | 373.45    | 359.50         |                        |             | -                       |
| SINGLE STOCK FUTURE (ABSA) |              |                    |                    |                |           |                |                        |             |                         |
| 17-Dec-20                  | KE6000006988 | December 23, 2019  | December 17, 2020  | 62             | 9.70      | 9.75           |                        |             | 1                       |
| 18-Mar-21                  | KE6000007879 | March 20, 2020     | March 18, 2021     | 153            | 9.89      | 9.93           |                        |             | -                       |
| 17-Jun-21                  | KE6000009438 | July 19, 2019      | June 17, 2021      | 244            | 10.08     | 10.12          |                        |             | -                       |
| 16-Sep-21                  | KE7000001326 | September 18, 2020 | September 16, 2021 | 335            | 10.29     | 10.34          |                        |             | -                       |

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

| Total Value |          |
|-------------|----------|
| Today       | Previous |
| 35 000      | 30 000   |

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

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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