

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 | 13 | 3,313 | 3,298 | | | - |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 104 | 3,334 | 3,319 | | | 1 |
| 17-Jun-21 | KE6000008760 | July 19, 2019 | June 17, 2021 | 195 | 3,361 | 3,345 | | | - |
| 16-Sep-21 | KE7000009768 | September 18, 2020 | September 16, 2021 | 286 | 3,396 | 3,379 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 17-Dec-20 | KE6000005873 | December 20, 2020 | December 17, 2020 | 13 | 32.50 | 33.05 | 4 | 130,000 | 31 |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 104 | 34.15 | 33.63 | | | 10 |
| 17-Jun-21 | KE6000008877 | July 19, 2019 | June 17, 2021 | 195 | 34.80 | 34.27 | | | 5 |
| 16-Sep-21 | KE7000009875 | September 18, 2020 | September 16, 2021 | 286 | 35.54 | 34.99 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 17-Dec-20 | KE6000006327 | December 20, 2020 | December 17, 2020 | 13 | 35.10 | 35.45 | | | 11 |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 104 | 35.73 | 36.08 | | | 7 |
| 17-Jun-21 | KE6000008984 | July 19, 2019 | June 17, 2021 | 195 | 36.41 | 36.76 | | | - |
| 16-Sep-21 | KE7000009982 | September 18, 2020 | September 16, 2021 | 286 | 37.18 | 37.54 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 13 | 36.75 | 37.05 | | | 10 |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 104 | 37.41 | 37.71 | | | 5 |
| 17-Jun-21 | KE6000009099 | July 19, 2019 | June 17, 2021 | 195 | 38.13 | 38.42 | | | - |
| 16-Sep-21 | KE7000001094 | September 18, 2020 | September 16, 2021 | 286 | 38.93 | 39.24 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 13 | 154.95 | 155.20 | | | 3 |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 104 | 157.70 | 157.95 | | | - |
| 17-Jun-21 | KE6000009107 | July 19, 2019 | June 17, 2021 | 195 | 160.75 | 160.95 | | | - |
| 16-Sep-21 | KE7000001102 | September 18, 2020 | September 16, 2021 | 286 | 164.15 | 164.35 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 13 | 400.60 | 381.05 | | | - |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 104 | 407.70 | 387.75 | | | - |
| 17-Jun-21 | KE6000009214 | July 19, 2019 | June 17, 2021 | 195 | 415.50 | 395.10 | | | - |
| 16-Sep-21 | KE7000001219 | September 18, 2020 | September 16, 2021 | 286 | 424.30 | 403.45 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 13 | 9.77 | 9.71 | | | 1 |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 104 | 9.95 | 9.89 | | | - |
| 17-Jun-21 | KE6000009438 | July 19, 2019 | June 17, 2021 | 195 | 10.14 | 10.07 | | | - |
| 16-Sep-21 | KE7000001326 | September 18, 2020 | September 16, 2021 | 286 | 10.35 | 10.29 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 4 | - |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 130 000 | - |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 84 | 84 |

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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