

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 | | | | | | | | | |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 79 | 3,379 | 3,361 | | | 1 |
| 17-Jun-21 | KE6000008760 | July 19, 2019 | June 17, 2021 | 170 | 3,406 | 3,388 | | | - |
| 16-Sep-21 | KE7000009768 | September 18, 2020 | September 16, 2021 | 261 | 3,440 | 3,422 | | | - |
| 16-Dec-21 | KE7000001540 | December 18, 2020 | December 16, 2021 | 352 | 3,483 | 3,465 | | | - |
| SINGLE STOCK FUTURE (\$COM) | | | | | | | | | |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 79 | 34.54 | 34.60 | | | 10 |
| 17-Jun-21 | KE6000008877 | July 19, 2019 | June 17, 2021 | 170 | 35.19 | 35.25 | | | 8 |
| 16-Sep-21 | KE7000009875 | September 18, 2020 | September 16, 2021 | 261 | 35.93 | 35.99 | | | - |
| 16-Dec-21 | KE7000001656 | December 18, 2020 | December 16, 2021 | 352 | 36.76 | 36.83 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 79 | 35.60 | 35.51 | | | 24 |
| 17-Jun-21 | KE6000008984 | July 19, 2019 | June 17, 2021 | 170 | 36.28 | 36.18 | | | - |
| 16-Sep-21 | KE7000009982 | September 18, 2020 | September 16, 2021 | 261 | 37.04 | 36.94 | | | - |
| 16-Dec-21 | KE7000001763 | December 18, 2020 | December 16, 2021 | 352 | 37.90 | 37.80 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 79 | 37.00 | 38.10 | 5 | 185,000 | 17 |
| 17-Jun-21 | KE6000009099 | July 19, 2019 | June 17, 2021 | 170 | 39.12 | 38.82 | | | 10 |
| 16-Sep-21 | KE7000001094 | September 18, 2020 | September 16, 2021 | 261 | 39.94 | 39.63 | | | - |
| 16-Dec-21 | KE7000001870 | December 18, 2020 | December 16, 2021 | 352 | 40.87 | 40.55 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 79 | 155.40 | 155.20 | | | 30 |
| 17-Jun-21 | KE6000009107 | July 19, 2019 | June 17, 2021 | 170 | 158.35 | 158.15 | | | 10 |
| 16-Sep-21 | KE7000001102 | September 18, 2020 | September 16, 2021 | 261 | 161.70 | 161.45 | | | - |
| 16-Dec-21 | KE7000001987 | December 18, 2020 | December 16, 2021 | 352 | 165.45 | 165.20 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 79 | 395.55 | 395.15 | | | - |
| 17-Jun-21 | KE6000009214 | July 19, 2019 | June 17, 2021 | 170 | 403.05 | 402.65 | | | - |
| 16-Sep-21 | KE7000001219 | September 18, 2020 | September 16, 2021 | 261 | 411.50 | 411.10 | | | - |
| 16-Dec-21 | KE7000002092 | December 18, 2020 | December 16, 2021 | 352 | 421.05 | 420.65 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 79 | 9.64 | 9.56 | | | 27 |
| 17-Jun-21 | KE6000009438 | July 19, 2019 | June 17, 2021 | 170 | 9.82 | 9.20 | | | 30 |
| 16-Sep-21 | KE7000001326 | September 18, 2020 | September 16, 2021 | 261 | 10.02 | 9.94 | | | - |
| 16-Dec-21 | KE7000002100 | December 16, 2020 | December 16, 2021 | 352 | 10.26 | 10.17 | | | - |

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

| Total Value | |
|-------------|----------|
| Today | Previous |
| 185 000 | 46 000 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 167 | 167 |

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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