

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 | 80 | 3,263 | 3,252 | | | - |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 171 | 3,200 | 3,274 | 1 | 320,000 | 1 |
| 17-Jun-21 | KE6000008760 | July 19, 2019 | June 17, 2021 | 262 | 3,312 | 3,301 | | | - |
| 16-Sep-21 | KE7000009768 | September 18, 2020 | September 16, 2021 | 353 | 3,347 | 3,336 | | | - |
| SINGLE STOCK FUTURE (\$COM) | | | | | | | | | |
| 17-Dec-20 | KE6000005873 | December 20, 2020 | December 17, 2020 | 80 | 30.18 | 30.00 | | | 25 |
| 18-Mar-21 | KE6000007655 | March 20, 2020 | March 18, 2021 | 171 | 30.72 | 29.56 | | | - |
| 17-Jun-21 | KE6000008877 | July 19, 2019 | June 17, 2021 | 262 | 31.32 | 30.14 | | | 5 |
| 16-Sep-21 | KE7000009875 | September 18, 2020 | September 16, 2021 | 353 | 32.00 | 30.80 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 17-Dec-20 | KE6000006327 | December 20, 2020 | December 17, 2020 | 80 | 37.82 | 36.00 | | | 10 |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 171 | 38.51 | 37.24 | | | - |
| 17-Jun-21 | KE6000008984 | July 19, 2019 | June 17, 2021 | 262 | 39.26 | 37.97 | | | - |
| 16-Sep-21 | KE7000009982 | September 18, 2020 | September 16, 2021 | 353 | 40.10 | 38.79 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 17-Dec-20 | KE6000006103 | December 20, 2019 | December 17, 2020 | 80 | 38.54 | 38.25 | | | 6 |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 171 | 39.24 | 39.10 | | | 2 |
| 17-Jun-21 | KE6000009099 | July 19, 2019 | June 17, 2021 | 262 | 40.00 | 39.87 | | | - |
| 16-Sep-21 | KE7000001094 | September 18, 2020 | September 16, 2021 | 353 | 40.87 | 40.74 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 17-Dec-20 | KE6000005980 | December 20, 2019 | December 17, 2020 | 80 | 170.10 | 166.45 | | | 3 |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 171 | 173.20 | 169.40 | | | - |
| 17-Jun-21 | KE6000009107 | July 19, 2019 | June 17, 2021 | 262 | 176.55 | 172.70 | | | - |
| 16-Sep-21 | KE7000001102 | September 18, 2020 | September 16, 2021 | 353 | 180.35 | 176.45 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 17-Dec-20 | KE6000006095 | December 20, 2019 | December 17, 2020 | 80 | 355.70 | 359.75 | | | - |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 171 | 362.10 | 366.20 | | | - |
| 17-Jun-21 | KE6000009214 | July 19, 2019 | June 17, 2021 | 262 | 369.15 | 373.35 | | | - |
| 16-Sep-21 | KE7000001219 | September 18, 2020 | September 16, 2021 | 353 | 377.15 | 381.45 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 17-Dec-20 | KE6000006988 | December 23, 2019 | December 17, 2020 | 80 | 9.94 | 10.13 | | | 1 |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 171 | 10.12 | 10.32 | | | - |
| 17-Jun-21 | KE6000009438 | July 19, 2019 | June 17, 2021 | 262 | 10.32 | 10.52 | | | - |
| 16-Sep-21 | KE7000001326 | September 18, 2020 | September 16, 2021 | 353 | 10.54 | 10.75 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 1 | 9 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 320 000 | 290 250 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 53 | 52 |

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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