

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-Jun-21 | KE6000008760 | June 19, 2020 | June 17, 2021 | 72 | 3,562 | 3,576 | | | 1 |
| 16-Sep-21 | KE7000009768 | September 18, 2020 | September 16, 2021 | 163 | 3,433 | 3,611 | 1 | 343,300 | 1 |
| 16-Dec-21 | KE7000001540 | December 18, 2020 | December 16, 2021 | 254 | 3,643 | 3,658 | | | - |
| 17-Mar-22 | KE7000002878 | March 19, 2021 | March 17, 2022 | 345 | 3,702 | 3,718 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 17-Jun-21 | KE6000008877 | June 19, 2020 | June 17, 2021 | 72 | 37.23 | 37.57 | | | 34 |
| 16-Sep-21 | KE7000009875 | September 18, 2020 | September 16, 2021 | 163 | 36.59 | 36.95 | | | 30 |
| 16-Dec-21 | KE7000001656 | December 18, 2020 | December 16, 2021 | 254 | 37.45 | 37.82 | | | 2 |
| 17-Mar-22 | KE7000002985 | March 19, 2021 | March 17, 2022 | 345 | 38.46 | 38.84 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 17-Jun-21 | KE6000008984 | June 19, 2020 | June 17, 2021 | 72 | 39.51 | 38.83 | | | 14 |
| 16-Sep-21 | KE7000009982 | September 18, 2020 | September 16, 2021 | 163 | 40.32 | 40.42 | | | - |
| 16-Dec-21 | KE7000001763 | December 18, 2020 | December 16, 2021 | 254 | 41.27 | 41.38 | | | 11 |
| 17-Mar-22 | KE7000003090 | March 19, 2021 | March 17, 2022 | 345 | 42.37 | 42.49 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 17-Jun-21 | KE6000009099 | June 19, 2020 | June 17, 2021 | 72 | 40.67 | 41.68 | | | 24 |
| 16-Sep-21 | KE7000001094 | September 18, 2020 | September 16, 2021 | 163 | 37.95 | 38.99 | | | - |
| 16-Dec-21 | KE7000001870 | December 18, 2020 | December 16, 2021 | 254 | 38.85 | 39.92 | | | 13 |
| 17-Mar-22 | KE7000003108 | March 19, 2021 | March 17, 2022 | 345 | 39.90 | 41.00 | | | 5 |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 17-Jun-21 | KE6000009107 | June 19, 2020 | June 17, 2021 | 72 | 158.00 | 160.20 | 2 | 31,600 | 19 |
| 16-Sep-21 | KE7000001102 | September 18, 2020 | September 16, 2021 | 163 | 163.35 | 163.55 | | | - |
| 16-Dec-21 | KE7000001987 | December 18, 2020 | December 16, 2021 | 254 | 167.15 | 167.40 | | | - |
| 17-Mar-22 | KE7000003215 | March 19, 2021 | March 17, 2022 | 345 | 171.65 | 171.90 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 17-Jun-21 | KE6000009214 | June 19, 2020 | June 17, 2021 | 72 | 407.85 | 409.60 | | | - |
| 16-Sep-21 | KE7000001219 | September 18, 2020 | September 16, 2021 | 163 | 416.30 | 418.20 | | | - |
| 16-Dec-21 | KE7000002092 | December 18, 2020 | December 16, 2021 | 254 | 426.15 | 428.15 | | | - |
| 17-Mar-22 | KE7000003322 | March 19, 2021 | March 17, 2022 | 345 | 437.55 | 439.70 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 17-Jun-21 | KE6000009438 | June 19, 2020 | June 17, 2021 | 72 | 9.10 | 8.92 | 2 | 18,200 | 43 |
| 16-Sep-21 | KE7000001326 | September 18, 2020 | September 16, 2021 | 163 | 8.20 | 8.19 | | | 1 |
| 16-Dec-21 | KE7000002100 | December 16, 2020 | December 16, 2021 | 254 | 8.40 | 8.39 | 1 | | - |
| 17-Mar-22 | KE7000003439 | March 19, 2021 | March 17, 2022 | 345 | 8.62 | 8.61 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 5 | 34 |

| Total Value | |
|-------------|-----------|
| Today | Previous |
| 393,100 | 1,320,500 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 204 | 201 |

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

Nominal:

INDEX-100

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