

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 | 70 | 3,511 | 3,550 | | | 1 |
| 16-Sep-21 | KE7000009768 | September 18, 2020 | September 16, 2021 | 161 | 3,760 | 3,585 | 1 | 376,000 | - |
| 16-Dec-21 | KE7000001540 | December 18, 2020 | December 16, 2021 | 252 | 3,590 | 3,631 | | | - |
| 17-Mar-22 | KE7000002878 | March 19, 2021 | March 17, 2022 | 343 | 3,648 | 3,690 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 17-Jun-21 | KE6000008877 | June 19, 2020 | June 17, 2021 | 70 | 36.38 | 37.09 | 5 | 181,900 | 52 |
| 16-Sep-21 | KE7000009875 | September 18, 2020 | September 16, 2021 | 161 | 39.00 | 36.43 | 15 | 585,000 | 30 |
| 16-Dec-21 | KE7000001656 | December 18, 2020 | December 16, 2021 | 252 | 36.80 | 37.50 | | | 2 |
| 17-Mar-22 | KE7000002985 | March 19, 2021 | March 17, 2022 | 343 | 37.78 | 38.50 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 17-Jun-21 | KE6000008984 | June 19, 2020 | June 17, 2021 | 70 | 38.00 | 38.79 | 1 | 38,000 | 15 |
| 16-Sep-21 | KE7000009982 | September 18, 2020 | September 16, 2021 | 161 | 38.75 | 38.05 | | | - |
| 16-Dec-21 | KE7000001763 | December 18, 2020 | December 16, 2021 | 252 | 39.66 | 41.27 | | | 11 |
| 17-Mar-22 | KE7000003090 | March 19, 2021 | March 17, 2022 | 343 | 40.71 | 41.60 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 17-Jun-21 | KE6000009099 | June 19, 2020 | June 17, 2021 | 70 | 40.30 | 40.36 | | | 24 |
| 16-Sep-21 | KE7000001094 | September 18, 2020 | September 16, 2021 | 161 | 37.57 | 39.30 | | | - |
| 16-Dec-21 | KE7000001870 | December 18, 2020 | December 16, 2021 | 252 | 38.44 | 38.52 | | | 13 |
| 17-Mar-22 | KE7000003108 | March 19, 2021 | March 17, 2022 | 343 | 39.49 | 39.56 | | | 5 |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 17-Jun-21 | KE6000009107 | June 19, 2020 | June 17, 2021 | 70 | 161.25 | 160.25 | | | 19 |
| 16-Sep-21 | KE7000001102 | September 18, 2020 | September 16, 2021 | 161 | 164.55 | 163.55 | | | - |
| 16-Dec-21 | KE7000001987 | December 18, 2020 | December 16, 2021 | 252 | 168.40 | 167.40 | | | - |
| 17-Mar-22 | KE7000003215 | March 19, 2021 | March 17, 2022 | 343 | 172.90 | 171.85 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 17-Jun-21 | KE6000009214 | June 19, 2020 | June 17, 2021 | 70 | 404.10 | 409.00 | | | - |
| 16-Sep-21 | KE7000001219 | September 18, 2020 | September 16, 2021 | 161 | 412.45 | 417.50 | | | - |
| 16-Dec-21 | KE7000002092 | December 18, 2020 | December 16, 2021 | 252 | 422.15 | 427.35 | | | - |
| 17-Mar-22 | KE7000003322 | March 19, 2021 | March 17, 2022 | 343 | 433.45 | 438.75 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 17-Jun-21 | KE6000009438 | June 19, 2020 | June 17, 2021 | 70 | 8.97 | 8.95 | | | 43 |
| 16-Sep-21 | KE7000001326 | September 18, 2020 | September 16, 2021 | 161 | 8.24 | 8.22 | | | 1 |
| 16-Dec-21 | KE7000002100 | December 16, 2020 | December 16, 2021 | 252 | 8.43 | 8.41 | 1 | | - |
| 17-Mar-22 | KE7000003439 | March 19, 2021 | March 17, 2022 | 343 | 8.66 | 8.64 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 22 | 32 |

| Total Value | |
|-------------|-----------|
| Today | Previous |
| 1 180 900 | 1 222 070 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 222 | 218 |

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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