

DERIVATIVES PRICELIST

| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|----------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| | | | | | | | | | March 11, 2021 |
| INDEX | | | | | | | | | |
| 18-Mar-21 | KE6000007986 | March 20, 2020 | March 18, 2021 | 7 | 3,615 | 3,606 | | | 2 |
| 17-Jun-21 | KE6000008760 | July 19, 2019 | June 17, 2021 | 98 | 3,638 | 3,630 | | | 1 |
| 16-Sep-21 | KE7000009768 | September 18, 2020 | September 16, 2021 | 189 | 3,675 | 3,667 | | | - |
| 16-Dec-21 | KE7000001540 | December 18, 2020 | December 16, 2021 | 280 | 3,723 | 3,715 | | | - |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 18-Mar-21 | KE6000007455 | March 20, 2020 | March 18, 2021 | 7 | 37.65 | 37.50 | 1 | 37,650 | 51 |
| 17-Jun-21 | KE6000008877 | July 19, 2019 | June 17, 2021 | 98 | 38.25 | 38.25 | | | 19 |
| 16-Sep-21 | KE7000009875 | September 18, 2020 | September 16, 2021 | 189 | 37.64 | 37.65 | | | - |
| 16-Dec-21 | KE7000001456 | December 18, 2020 | December 16, 2021 | 280 | 38.53 | 38.54 | | | 2 |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 18-Mar-21 | KE6000007549 | March 20, 2020 | March 18, 2021 | 7 | 39.39 | 39.00 | | | 26 |
| 17-Jun-21 | KE6000008984 | July 19, 2019 | June 17, 2021 | 98 | 40.08 | 38.85 | | | 4 |
| 16-Sep-21 | KE7000009982 | September 18, 2020 | September 16, 2021 | 189 | 40.91 | 40.20 | | | - |
| 16-Dec-21 | KE7000001763 | December 18, 2020 | December 16, 2021 | 280 | 41.88 | 41.15 | | | 11 |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 18-Mar-21 | KE6000007432 | March 20, 2020 | March 18, 2021 | 7 | 39.29 | 37.50 | | | 20 |
| 17-Jun-21 | KE6000009099 | July 19, 2019 | June 17, 2021 | 98 | 39.98 | 39.88 | | | 40 |
| 16-Sep-21 | KE7000001094 | September 18, 2020 | September 16, 2021 | 189 | 38.27 | 38.18 | | | - |
| 16-Dec-21 | KE7000001870 | December 18, 2020 | December 16, 2021 | 280 | 39.18 | 39.09 | | | 8 |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 18-Mar-21 | KE6000007762 | March 20, 2020 | March 18, 2021 | 7 | 175.65 | 174.90 | | | 24 |
| 17-Jun-21 | KE6000009107 | July 19, 2019 | June 17, 2021 | 98 | 178.75 | 178.00 | | | 17 |
| 16-Sep-21 | KE7000001102 | September 18, 2020 | September 16, 2021 | 189 | 182.45 | 181.70 | | | - |
| 16-Dec-21 | KE7000001987 | December 18, 2020 | December 16, 2021 | 280 | 186.75 | 186.00 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 18-Mar-21 | KE6000007325 | March 20, 2020 | March 18, 2021 | 7 | 481.90 | 482.00 | | | 2 |
| 17-Jun-21 | KE6000009214 | July 19, 2019 | June 17, 2021 | 98 | 460.15 | 460.25 | | | - |
| 16-Sep-21 | KE7000001219 | September 18, 2020 | September 16, 2021 | 189 | 469.75 | 469.85 | | | - |
| 16-Dec-21 | KE7000002092 | December 18, 2020 | December 16, 2021 | 280 | 480.90 | 481.00 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 18-Mar-21 | KE6000007879 | March 20, 2020 | March 18, 2021 | 7 | 9.41 | 9.45 | | | 23 |
| 17-Jun-21 | KE6000009438 | July 19, 2019 | June 17, 2021 | 98 | 9.57 | 9.48 | | | 43 |
| 16-Sep-21 | KE7000001326 | September 18, 2020 | September 16, 2021 | 189 | 8.86 | 8.90 | | | 1 |
| 16-Dec-21 | KE7000002100 | December 16, 2020 | December 16, 2021 | 280 | 9.07 | 9.11 | | | |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 1 | 29 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 37,650 | 816,150 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 295 | 294 |

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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