DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 12, 2021
INDEX (N25I)									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	34	3,786	3,807			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	125	3,817	3,838			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	216	3,856	3,874			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	307	3,905	3,922			-
INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	34	3,786	3,807			-
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	125	3,817	3,838			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	216	3,856	3,874			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	307	3,905	3,922			-
SINGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	34	40.00	40.50	6	240,000	525
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	125	41.00	41.49	2	82,000	39
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	216	42.05	42.34			1
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	307	43.03	43.00			3
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	34	52.76	51.63			35
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	125	53.78	54.30			11
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	216	54.91	55.41			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	307	56.19	56.69			4
SINGLE STOCK FUTURE (KCBG)									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	34	44.50	44.89	5	222,510	41
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	125	45.10	45.75	6	270,600	31
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	216	46.54	46.68			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	307	47.63	47.76			3
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	34	161.75	163.60	11	177,925	14
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	125	166.20	166.70			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	216	169.70	170.10			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	307	173.65	174.05			-
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	34	431.10	431.25			22
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	125	439.45	439.50			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	216	448.70	448.45			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	307	459.15	458.80			-
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	34	10.25	10.35			43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	125	10.45	10.55			40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	216	10.67	10.77			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	307	10.92	11.02			-

Total Volumes	
Today	Previous
30	18

Total Value	
Today	Previous
993,035	900,950

Total Open Interest	
Today	Previous
905	879

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

Contracts that have traded on a particular day will be marked to market based on the volume weighted average price (VWAP) while contracts that have not traded will be marked to market based on the NSE's fair value calculation.

SSF- 1000 below Kes.100
100 above Kes.100
INDEX-100
Nominal: MINI-INDEX - 10