

**DERIVATIVES PRICELIST**

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
<b>November 24, 2021</b>									
<b>INDEX (N25I)</b>									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	22	3,632	3,670			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	113	3,660	3,698			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	204	3,696	3,735			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	295	3,742	3,781			-
<b>INDEX (25MN)</b>									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	22	3,670	3,670	1	36,700	2
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	113	3,660	3,698			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	204	3,696	3,735			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	295	3,742	3,781			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	22	37.51	38.00	15	562,750	503
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	113	37.76	38.38			19
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	204	38.55	39.19			1
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	295	40.10	40.10	21	842,210	3
<b>SINGLE STOCK FUTURE (EQTY)</b>									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	22	51.30	51.93	2	102,600	33
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	113	52.63	52.90			11
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	204	53.73	54.00			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	295	54.98	55.26			4
<b>SINGLE STOCK FUTURE (KCBG)</b>									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	22	44.15	44.86			44
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	113	44.97	45.69			31
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	204	45.32	45.42	1	45,320	28
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	295	46.97	47.73			3
<b>SINGLE STOCK FUTURE (EABL)</b>									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	22	155.50	158.05			14
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	113	158.40	160.95			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	204	161.70	164.35			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	295	165.45	168.15			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	22	425.40	425.45			22
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	113	433.30	433.40			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	204	442.35	442.45			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	295	452.65	452.75			-
<b>SINGLE STOCK FUTURE (ABSA)</b>									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	22	10.94	10.79			43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	113	11.14	10.99			40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	204	11.37	11.22			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	295	11.64	11.48			-

Total Volumes	
Today	Previous
40	24

Total Value	
Today	Previous
1,589,580	919,420

Total Open Interest	
Today	Previous
864	867

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  
MINI-INDEX - 10

Nominal:

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