

**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>INDEX (N25I)</b>									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	58	3,842	3,869			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	149	3,873	3,900			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	240	3,909	3,937			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	331	3,953	3,982			-
<b>INDEX (25MN)</b>									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	58	3,842	3,869			18
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	149	3,873	3,900			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	240	3,909	3,937			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	331	3,953	3,982			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	58	42.56	42.90			550
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	149	42.50	42.50	1	42,500	6
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	240	42.40	42.40	1	42,400	21
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	331	45.23	46.04			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	58	50.14	50.04			48
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	149	50.53	50.53	1	50,530	11
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	240	52.02	52.02	1	52,020	8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	331	53.27	53.50			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	58	45.04	45.25			35
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	149	46.45	46.45	1	46,450	21
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	240	46.80	46.80	1	46,800	26
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	331	47.86	48.08			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	58	166.60	166.55			28
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	149	169.65	169.65	1	16,965	17
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	240	173.10	173.10	1	17,310	16
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	331	177.05	176.80			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	58	434.20	434.30			22
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	149	442.45	442.55			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	240	451.40	451.55			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	331	461.35	461.50			-
<b>SINGLE STOCK FUTURE (ABSA)</b>									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	58	10.30	10.20			43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	149	10.45	10.45	1	10,450	35
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	240	10.71	10.61			16
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	331	10.94	10.84			-

Total Volumes	
Today	Previous
9	16

Total Value	
Today	Previous
325,425	562,855

Total Open Interest	
Today	Previous
921	929

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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