DERIVATIVES PRICELIST

October 22, 2021

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25I)									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	55	3,873	3,859			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	146	3,907	3,890			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	237	3,944	3,926			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	328	3,991	3,971			-
INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	55	3,873	3,859			18
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	146	3,907	3,890			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	237	3,944	3,926			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	328	3,991	3,971			-
SINGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	55	43.32	42.50			548
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	146	42.50	42.50	1	42,500	6
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	237	42.40	42.40	1	42,400	21
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	328	46.09	45.58			-
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	55	50.39	49.97			48
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	146	50.91	50.91	1	50,910	11
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	237	51.94	51.94	1	51,940	7
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	328	53.60	53.09			-
SINGLE STOCK FUTURE (KCBG)									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	55	44.59	44.87			35
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	146	46.00	46.00	1	46,000	21
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	237	46.00	46.00	1	46,000	26
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	328	47.43	47.67			-
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	55	170.70	171.60			28
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	146	174.05	174.85			17
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	237	177.60	178.40			16
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	328	181.60	182.30			-
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	55	439.30	441.60			22
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	146	447.85	450.00			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	237	456.95	459.10			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	328	467.30	469.20			-
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	55	10.14	10.30			41
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	146	10.34	10.45			35
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	237	10.55	10.71			17
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	328	10.78	10.78			-

Total Volumes	
Today	Previous
6	10

Total Value	
Today	Previous
279,750	303,660

Total Open Interest	
Today	Previous
917	922

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