

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 2, 2021
INDEX (N25I)									
16-Dec-21	KE7000001540	December 18, 2020	December 16, 2021	14	3.570	3.607			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	105	3.596	3.633			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	196	3.632	3.670			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	287	3.678	3.716			-
INDEX (25MMN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	14	3.570	3.607			2
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	105	3.596	3.633			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	196	3.632	3.670			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	287	3.678	3.716			-
SINGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	14	38.00	37.98	14	532,000	503
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	105	38.67	38.68			20
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	196	39.48	39.49			1
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	287	40.40	40.41			3
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	14	46.75	48.50	2	93,500	27
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	105	48.32	49.25			14
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	196	49.33	50.28			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	287	50.48	51.45			4
SINGLE STOCK FUTURE (KCBG)									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	14	42.26	42.95	5	211,300	35
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	105	42.50	43.50	1	42,500	36
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	196	42.75	43.75	1	42,750	30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	287	43.81	45.05			3
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	14	150.05	152.30			14
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	105	152.80	155.10			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	196	156.00	158.35			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	287	159.60	162.05			-
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	14	429.35	430.95			22
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	105	437.25	438.85			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	196	446.40	448.05			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	287	456.80	458.50			-
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	14	10.82	10.92			43
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	105	11.02	11.12			40
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	196	11.25	11.36			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	287	11.51	11.62			-

Total Volumes	
Today	Previous
23	10

Total Value	
Today	Previous
922.050	442.000

Total Open Interest
Today Previous
860 865

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

INDEX-100
MINI-INDEX - 10

Nominal:

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