

DERIVATIVES PRICELIST

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	76	3,932	3,932			-
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	167	3,961	3,961			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	258	3,996	3,996			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	349	4,037	4,037			-
INDEX (25MN)									
16-Dec-21	KE7000003983	June 18, 2021	December 16, 2021	76	3,977	3,977			2
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	167	3,961	3,961			-
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	258	3,996	3,996			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	349	4,037	4,037			-
SINGLE STOCK FUTURE (SCOM)									
16-Dec-21	KE7000001656	December 18, 2020	December 16, 2021	76	42.75	42.04	2	85,500	552
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	167	43.47	43.47			7
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	258	42.36	42.36			15
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	349	45.26	45.26			-
SINGLE STOCK FUTURE (EQTY)									
16-Dec-21	KE7000001763	December 18, 2020	December 16, 2021	76	51.45	51.45			29
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	167	51.00	51.00			10
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	258	51.51	51.51			7
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	349	54.56	54.56			-
SINGLE STOCK FUTURE (KCBG)									
16-Dec-21	KE7000001870	December 18, 2020	December 16, 2021	76	47.00	47.00			36
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	167	47.23	47.23			21
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	258	47.78	47.78			11
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	349	50.26	50.26			-
SINGLE STOCK FUTURE (EABL)									
16-Dec-21	KE7000001987	December 18, 2020	December 16, 2021	76	174.00	170.40	11	191,400	28
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	167	173.65	173.65			16
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	258	179.75	179.75			-
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	349	183.55	183.55			-
SINGLE STOCK FUTURE (BATK)									
16-Dec-21	KE7000002092	December 18, 2020	December 16, 2021	76	457.25	457.25			3
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	167	465.70	465.70			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	258	474.85	474.85			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	349	484.85	484.85			-
SINGLE STOCK FUTURE (ABSA)									
16-Dec-21	KE7000002100	December 16, 2020	December 16, 2021	76	10.50	10.70	2	21,000	38
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	167	10.55	10.55			36
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	258	10.61	10.61			5
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	349	11.34	11.34			-

Total Volumes	
Today	Previous
15	21

Total Value	
Today	Previous
297,900	695,805

Total Open Interest	
Today	Previous
816	787

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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