

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 1, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	44	3.729	3.686			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	135	3.765	3.722			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	226	3.811	3.767			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	317	3.871	3.827			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	44	3.729	3.686			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	135	3.765	3.722			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	226	3.811	3.767			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	317	3.871	3.827			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	44	37.25	37.04	5	186,250	49
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	135	38.09	37.48			28
15-Sep-22	KE7000005740	September 17, 2021	September 15, 2022	226	38.03	37.41			43
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	317	39.04	38.40			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	44	53.12	51.50			26
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	135	54.22	51.92			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	226	55.47	53.12			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	317	56.93	54.52			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	44	45.25	45.26	1	45,250	55
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	135	46.25	46.26			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	226	47.32	47.33			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	317	47.56	47.58			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	44	166.15	164.75			24
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	135	169.60	169.60			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	226	173.50	173.55			-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	317	178.05	178.10			2
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	44	451.10	471.35			6
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	135	418.45	439.10			10
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	226	428.15	449.30			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	317	439.45	461.20			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	44	11.88	11.94			46
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	135	12.13	12.18			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	226	12.41	12.46			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	317	12.73	12.79			-

Total Volumes	
Today	Previous
6	11

Total Value	
Today	Previous
231,500	321,200

Total Open Interest	
Today	Previous
376	377

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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