

## 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 2, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	43	3,749	3,729			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	134	3,785	3,765			-
15-Sep-22	KE7000005457	September 17, 2021	September 15, 2022	225	3,831	3,811			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	316	3,891	3,871			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	43	3,749	3,729			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	134	3,785	3,765			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	225	3,831	3,811			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	316	3,891	3,871			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	43	37.40	37.25			49
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	134	38.09	38.09	20	761,800	44
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	225	38.13	38.03			23
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	316	39.13	39.04			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	43	51.62	53.12	2	103,250	26
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	134	54.46	54.22			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	225	55.72	55.47			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	316	57.18	56.93			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	43	46.56	45.25			55
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	134	47.53	46.25			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	225	48.62	47.32			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	316	48.90	47.56			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	43	168.10	166.15			24
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	134	171.60	169.60			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	225	175.55	173.50			3
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	316	180.15	178.05			2
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	43	451.00	451.10			6
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	134	418.35	418.45			10
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	225	428.05	428.15			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	316	439.35	439.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	43	11.93	11.88			46
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	134	12.18	12.13			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	225	12.46	12.41			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	316	12.78	12.73			-

Total Volumes	
Today	Previous
22	6

Total Value	
Today	Previous
865,050	231,500

Total Open Interest	
Today	Previous
372	376

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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