

**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 3, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	42	3.761	3.749			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	133	3.797	3.785			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	224	3.843	3.831			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	315	3.903	3.891			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	42	3.700	3.749	1	37,000	1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	133	3.797	3.785			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	224	3.843	3.831			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	315	3.903	3.891			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	42	37.60	37.40			49
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	133	38.38	38.09			44
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	224	38.33	38.13			23
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	315	39.34	39.13			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	42	52.12	51.62	2	104,250	25
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	133	54.45	54.46			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	224	55.70	55.72			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	315	57.16	57.18			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	42	47.31	46.56			55
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	133	48.29	47.53			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	224	49.40	48.62			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	315	49.69	48.90			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	42	165.80	168.10			24
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	133	169.25	171.60			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	224	173.15	175.55			3
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	315	177.65	180.15			2
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	42	453.70	451.00			6
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	133	421.05	418.35			10
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	224	430.80	428.05			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	315	442.15	439.35			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	42	11.88	11.93	8	95,040	54
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	133	12.00	12.18	2	24,000	21
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	224	12.40	12.46			1
15-Dec-22	KE7000007633	December 17, 2021	December 15, 2022	315	12.73	12.78			-

Total Volumes	
Today	Previous
13	22

Total Value	
Today	Previous
260,290	865,050

Total Open Interest	
Today	Previous
381	372

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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