

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 4, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	41	3,762	3,761			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	132	3,798	3,797			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	223	3,844	3,843			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	314	3,905	3,903			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	41	3,762	3,700			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	132	3,798	3,797			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	223	3,844	3,843			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	314	3,905	3,903			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	41	37.79	37.60			49
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	132	38.57	38.38			44
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	223	38.33	38.33	21	804,930	33
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	314	39.55	39.34			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	41	53.34	52.12			25
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	132	54.44	54.45			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	223	55.69	55.70			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	314	57.16	57.16			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	41	47.30	47.31			55
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	132	48.27	48.29			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	223	49.38	49.40			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	314	49.69	49.69			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	41	164.25	165.80			24
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	132	167.65	169.25			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	223	171.50	173.15			-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	314	176.05	177.65			2
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	41	453.60	453.70			6
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	132	420.90	421.05			10
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	223	430.65	430.80			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	314	442.10	442.15			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	41	11.98	11.88			54
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	132	12.22	12.00			21
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	223	12.50	12.40			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	314	12.83	12.73			-

Total Volumes	
Today	Previous
21	13

Total Value	
Today	Previous
804 930	260 290

Total Open Interest	
Today	Previous
361	381

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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