

## 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 8, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	37	3.773	3.752			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	128	3.808	3.787			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	219	3.854	3.833			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	310	3.915	3.893			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	37	3.773	3.752			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	128	3.808	3.787			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	219	3.854	3.833			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	310	3.915	3.893			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	37	38.73	37.82	6	232.400	47
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	128	39.46	38.12			37
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	219	39.43	38.55			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	310	40.47	39.57			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	37	53.31	53.31	2	106.620	25
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	128	54.13	54.40			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	219	55.37	55.64			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	310	56.82	57.11			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	37	46.71	47.02			55
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	128	47.66	47.98			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	219	48.75	49.08			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	310	49.03	49.37			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	37	163.90	163.65			24
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	128	167.25	167.00			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	219	171.05	170.85			-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	310	175.55	175.35			2
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	37	432.90	451.35			6
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	128	399.70	418.55			10
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	219	408.90	428.20			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	310	419.70	439.50			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	37	11.75	11.47	2	23.500	56
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	128	11.70	11.70			21
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	219	11.97	11.97			-
15-Dec-22	KE7000007053	December 17, 2021	December 15, 2022	310	12.28	12.28			-

Total Volumes	
Today	Previous
10	13

Total Value	
Today	Previous
362,520	495,650

Total Open Interest	
Today	Previous
354	354

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

**Nominal:**

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