

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 11, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	34	3,761	3,777			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	125	3,796	3,811			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	216	3,842	3,857			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	307	3,903	3,917			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	34	3,761	3,777			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	125	3,796	3,811			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	216	3,842	3,857			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	307	3,903	3,917			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	34	38.24	39.25			47
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	125	39.00	39.23	30	1,170,000	13
15-Sep-22	KE7000005742	September 17, 2021	September 15, 2022	216	38.98	39.20			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	307	40.02	40.23			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	34	52.75	53.28	3	158,250	28
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	125	54.60	54.36			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	216	55.85	55.60			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	307	57.33	57.06			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	34	45.94	46.13	16	735,110	56
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	125	45.95	47.18	10	459,500	26
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	216	47.51	48.26			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	307	47.77	48.52			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	34	160.80	164.35			24
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	125	164.05	167.70			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	216	165.00	171.50	5	82,500	5
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	307	166.00	176.00	5	83,000	7
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	34	447.20	432.25			6
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	125	414.25	399.00			10
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	216	423.80	408.15			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	307	435.10	418.90			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	34	11.71	11.35			58
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	125	11.95	11.90			21
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	216	12.22	12.17			-
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	307	12.54	12.49			-

Total Volumes	
Today	Previous
69	6

Total Value	
Today	Previous
2.688.360	200.350

Total Open Interest	
Today	Previous
342	362

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

Nominal:

INDEX-100
MINI-INDEX - 10

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