

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 18, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	27	3.757	3.745			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	118	3.790	3.778			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	209	3.834	3.822			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	300	3.895	3.882			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	27	3.757	3.745			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	118	3.790	3.778			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	209	3.834	3.822			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	300	3.895	3.882			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	27	37.64	37.65			37
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	118	38.39	38.40			41
15-Sep-22	KE7000005430	September 17, 2021	September 15, 2022	209	38.33	38.34			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	300	39.35	39.35			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	27	52.70	52.47			29
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	118	54.25	54.05	10	542,500	18
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	209	54.96	55.50			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	300	56.41	56.96			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	27	46.25	46.08	1	46,250	61
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	118	47.09	47.00			26
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	209	48.15	48.07			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	300	48.43	48.33			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	27	162.60	160.60			24
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	118	165.80	163.80			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	209	169.55	167.55			5
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	300	174.05	171.95			7
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	27	492.60	456.10			10
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	118	450.20	437.20	10	450,200	-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	209	470.80	447.15			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	300	483.35	458.95			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	27	12.00	11.80	2	24,000	64
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	118	12.28	12.03			21
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	209	12.56	12.30			-
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	300	12.89	12.63			-

Total Volumes	
Today	Previous
23	7

Total Value	
Today	Previous
1,062,950	343,020

Total Open Interest	
Today	Previous
376	374

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 - 10

Nominal:

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