

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 22, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	23	3,741	3,755			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	114	3,772	3,786			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	205	3,816	3,830			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	296	3,876	3,891			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	23	3,741	3,755			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	114	3,772	3,786			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	205	3,816	3,830			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	296	3,876	3,891			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	23	37.83	37.63	8	302,640	53
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	114	37.30	38.36	2	74,600	41
15-Sep-22	KE7000005744	September 17, 2021	September 15, 2022	205	38.18	38.30			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	296	39.19	39.31			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	23	52.68	52.67	2	105,360	31
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	114	53.05	53.70	5	265,250	23
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	205	54.38	54.91			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	296	55.81	56.36			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	23	46.06	46.10	6	276,360	66
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	114	46.51	47.06	3	139,530	29
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	205	48.05	48.12			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	296	48.31	48.38			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	23	162.50	162.50			24
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	114	165.65	165.70			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	205	169.40	169.45			5
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	296	173.85	173.90			7
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	23	504.55	490.00			10
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	114	472.40	478.65			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	205	483.05	489.50			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	296	495.85	502.45			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	23	11.90	12.01	9	107,100	72
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	114	11.85	12.28	3	35,550	24
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	205	12.44	12.55			-
15-Dec-22	KE7000007053	December 17, 2021	December 15, 2022	296	12.77	12.88			-

Total Volumes	
Today	Previous
38	12

Total Value	
Today	Previous
1,306,390	462,530

Total Open Interest	
Today	Previous
418	384

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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