

## 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 24, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	21	3.611	3.705			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	112	3.640	3.736			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	203	3.682	3.779			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	294	3.739	3.838			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	21	3.611	3.705			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	112	3.640	3.736			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	203	3.682	3.779			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	294	3.739	3.838			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	21	35.07	36.98	8	280,600	42
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	112	36.02	37.58	6	216,150	47
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	203	34.71	36.86			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	294	35.63	37.84			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	21	50.16	52.16	3	150,480	30
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	112	52.65	53.17			23
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	203	53.83	54.36			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	294	55.24	55.79			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	21	45.13	46.14			66
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	112	46.00	47.03			29
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	203	47.03	48.09			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	294	47.27	48.35			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	21	158.20	162.20	4	63,280	22
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	112	163.55	165.35			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	203	167.20	169.10			5
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	294	171.60	173.50			7
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	21	497.40	492.70			10
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	112	465.00	460.30			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	203	475.50	470.65			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	294	488.00	483.05			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	21	12.13	12.24			72
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	112	12.37	12.47			24
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	203	12.65	12.75			-
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	294	12.98	13.09			-

Total Volumes	
Today	Previous
21	32

Total Value	
Today	Previous
710,510	1,198,600

Total Open Interest	
Today	Previous
410	409

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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