

## 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 25, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	20	3.638	3.611			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	111	3.666	3.640			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	202	3.707	3.682			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	293	3.766	3.739			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	20	3.638	3.611			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	111	3.666	3.640			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	202	3.707	3.682			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	293	3.766	3.739			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	20	36.50	35.07	1	36,500	43
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	111	35.98	36.02			47
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	202	35.85	34.71			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	293	36.80	35.63			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	20	51.90	50.16			30
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	111	52.89	52.65			23
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	202	54.07	53.83			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	293	55.50	55.24			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	20	45.08	45.13			66
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	111	45.94	46.00			29
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	202	46.97	47.03			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	293	47.20	47.27			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	20	159.45	158.20			22
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	111	162.50	163.55			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	202	166.10	167.20			5
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	293	170.50	171.60			7
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	20	498.95	497.40			10
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	111	466.45	465.00			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	202	476.90	475.50			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	293	489.55	488.00			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	20	12.04	12.13			72
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	111	12.26	12.37			24
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	202	12.54	12.65			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	293	12.87	12.98			-

Total Volumes	
Today	Previous
1	21

Total Value	
Today	Previous
36.500	710.510

Total Open Interest	
Today	Previous
411	410

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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