

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 24, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	52	3,692	3,703			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	143	3,731	3,742			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	234	3,777	3,789			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	325	3,837	3,850			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	52	3,692	3,703			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	143	3,731	3,742			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	234	3,777	3,789			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	325	3,837	3,850			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	52	37.00	37.33	3	111,000	35
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	143	37.95	38.13			47
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	234	37.90	38.09			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	325	38.91	39.11			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	52	51.00	51.95	11	561,000	22
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	143	53.03	53.07			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	234	54.26	54.30			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	325	55.70	55.75			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	52	44.85	46.10	1	44,850	55
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	143	46.28	46.27			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	234	45.00	47.34	2	90,000	5
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	325	47.61	47.60			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	52	158.75	157.90			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	143	162.15	163.80			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	234	165.90	167.65			3
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	325	170.30	172.10			2
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	52	442.80	451.90			6
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	143	410.25	419.60			10
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	234	419.85	429.45			1
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	325	431.05	440.95			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	52	11.91	11.90	2	23,820	46
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	143	12.15	12.16			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	234	12.43	12.44			1
15-Dec-22	KE7000007053	December 17, 2021	December 15, 2022	325	12.76	12.77			-

Total Volumes	
Today	Previous
19	6

Total Value	
Today	Previous
830,670	215,980

Total Open Interest	
Today	Previous
329	324

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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