

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 25, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	51	3.655	3.692			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	142	3.693	3.731			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	233	3.739	3.777			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	324	3.798	3.837			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	51	3.655	3.692			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	142	3.693	3.731			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	233	3.739	3.777			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	324	3.798	3.837			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	51	37.00	37.00	2	74,000	37
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	142	38.55	37.95	30	1,156,500	15
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	233	37.10	37.90			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	324	38.08	38.91			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	51	51.00	51.00	2	102,000	24
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	142	53.27	53.03			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	233	54.51	54.26			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	324	55.95	55.70			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	51	44.90	44.85			55
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	142	45.86	46.28			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	233	45.00	45.00	2	90,000	7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	324	47.17	47.61			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	51	156.80	158.75	2	31,360	18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	142	161.10	162.15			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	233	164.80	165.90			3
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	324	169.20	170.30			2
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	51	451.55	442.80			6
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	142	419.15	410.25			10
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	233	428.90	419.85			1
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	324	440.35	431.05			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	51	11.89	11.91			46
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	142	12.15	12.15			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	233	12.43	12.43			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	324	12.76	12.76			-

Total Volumes	
Today	Previous
38	19

Total Value	
Today	Previous
1,453,860	830,670

Total Open Interest	
Today	Previous
303	329

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

Nominal:

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