

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 28, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	48	3.646	3.624			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	139	3.682	3.661			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	230	3.727	3.706			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	321	3.786	3.764			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	48	3.646	3.624			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	139	3.682	3.661			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	230	3.727	3.706			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	321	3.786	3.764			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	48	36.03	35.72			47
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	139	36.19	36.48	33	1,194,450	48
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	230	36.39	36.39	20	727,800	23
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	321	37.68	37.36			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	48	50.64	50.63			24
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	139	51.70	51.71			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	230	52.90	52.90			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	321	54.30	54.30			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	48	45.15	45.19			55
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	139	46.09	46.15			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	230	47.16	47.21			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	321	47.41	47.46			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	48	162.25	156.15			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	139	165.60	159.45			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	230	169.45	163.15			3
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	321	173.95	167.45			2
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	48	451.45	449.35			6
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	139	418.85	416.90			10
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	230	428.65	426.55			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	321	440.05	437.90			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	48	11.84	11.89			46
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	139	12.09	12.14			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	230	12.37	12.42			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	321	12.70	12.75			-

Total Volumes	
Today	Previous
53	-

Total Value	
Today	Previous
1,922,250	-

Total Open Interest	
Today	Previous
366	313

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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