

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 4, 2022
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	72	3.805	3.773			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	163	3.844	3.811			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	254	3.893	3.861			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	345	3.955	3.922			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	72	3.805	3.773			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	163	3.844	3.811			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	254	3.893	3.861			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	345	3.955	3.922			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	72	39.93	38.22	2	79,860	26
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	163	39.94	39.02			2
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	254	39.96	39.02			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	345	41.02	40.05			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	72	53.96	53.46			16
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	163	55.09	54.59			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	254	56.40	55.88			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	345	57.89	57.36			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	72	45.65	47.11			38
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	163	46.61	47.14			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	254	47.71	48.25			3
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	345	47.97	48.53			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	72	166.70	167.70	2	33,340	18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	163	170.70	171.25			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	254	174.75	175.30			30
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	345	179.35	179.95			-
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	72	445.85	445.95			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	163	413.20	413.30			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	254	423.00	423.15			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	345	434.30	434.40			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	72	12.04	12.03	2	24,080	44
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	163	12.21	12.16			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	254	12.50	12.45			1
15-Dec-22	KE7000007053	December 17, 2021	December 15, 2022	345	12.83	12.78			-

Total Volumes	
Today	Previous
6	4

Total Value	
Today	Previous
137,280	118,280

Total Open Interest	
Today	Previous
230	228

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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