

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	71	3,819	3,805			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	162	3,857	3,844			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	253	3,907	3,893			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	344	3,969	3,955			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	71	3,819	3,805			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	162	3,857	3,844			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	253	3,907	3,893			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	344	3,969	3,955			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	71	39.62	39.93			26
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	162	39.00	39.94	40	1,560,000	42
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	253	40.48	39.96			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	344	41.55	41.02			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	71	53.69	53.96			16
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	162	54.82	55.09			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	253	56.12	56.40			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	344	57.60	57.89			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	71	46.00	45.65	2	92,000	40
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	162	47.06	46.61			30
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	253	48.18	47.71			3
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	344	48.45	47.97			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	71	165.90	166.70			18
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	162	169.35	170.70			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	253	173.35	174.75			-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	344	177.95	179.35			-
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	71	447.75	445.85			-
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	162	415.15	413.20			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	253	425.00	423.00			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	344	436.30	434.30			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	71	11.90	12.04			44
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	162	12.15	12.21			19
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	253	12.44	12.50			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	344	12.77	12.83			-

Total Volumes	
Today	Previous
42	6

Total Value	
Today	Previous
1,652,000	137,280

Total Open Interest	
Today	Previous
272	230

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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