

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)									March 4, 2022
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	13	3.705	3.688			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	104	3.732	3.715			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	195	3.773	3.756			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	286	3.831	3.814			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	13	3.705	3.688			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	104	3.732	3.715			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	195	3.773	3.756			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	286	3.831	3.814			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	13	36.94	37.20			42
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	104	37.62	37.62			47
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	195	37.52	37.52			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	286	38.50	38.51			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	13	51.85	51.10			31
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	104	52.81	52.06			14
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	195	53.97	53.20			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	286	55.38	54.59			1
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	13	45.44	45.14			66
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	104	46.28	45.98			33
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	195	47.30	47.00			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	286	47.53	47.22			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	13	157.05	156.55			22
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	104	159.95	159.45			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	195	163.45	163.00			5
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	286	167.75	167.25			7
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	13	491.45	491.25			10
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	104	450.00	449.85			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	195	459.95	459.80			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	286	472.00	471.90			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	13	12.02	12.02	21	252,420	71
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	104	12.19	12.25			24
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	195	12.46	12.20			13
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	286	12.79	12.85			-

Total Volumes	
Today	Previous
21	13

Total Value	
Today	Previous
252,420	183,600

Total Open Interest	
Today	Previous
418	419

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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