

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
February 15, 2022									
INDEX (N25I)									
17-Mar-22	KE7000002878	March 19, 2021	March 17, 2022	30	3,728	3,759			-
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	121	3,761	3,793			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	212	3,806	3,838			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	303	3,865	3,899			-
INDEX (25MN)									
17-Mar-22	KE7000004098	June 18, 2021	March 17, 2022	30	3,728	3,759			1
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	121	3,761	3,793			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	212	3,806	3,838			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	303	3,865	3,899			-
SINGLE STOCK FUTURE (SCOM)									
17-Mar-22	KE7000002985	March 19, 2021	March 17, 2022	30	37.06	38.46			37
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	121	37.80	38.58			13
15-Sep-22	KE7000005644	September 17, 2021	September 15, 2022	212	37.74	38.53			3
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	303	38.73	39.55			-
SINGLE STOCK FUTURE (EQTY)									
17-Mar-22	KE7000003090	March 19, 2021	March 17, 2022	30	53.26	52.75	2	106,520	30
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	121	54.55	54.82			8
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	212	55.79	56.07			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	303	57.26	57.55			-
SINGLE STOCK FUTURE (KCBG)									
17-Mar-22	KE7000003108	March 19, 2021	March 17, 2022	30	46.11	45.85	5	230,550	61
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	121	47.07	46.78			26
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	212	48.14	47.84			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	303	48.41	48.10			-
SINGLE STOCK FUTURE (EABL)									
17-Mar-22	KE7000003215	March 19, 2021	March 17, 2022	30	160.65	161.20			24
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	121	163.90	164.45			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	212	167.60	168.20			5
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	303	172.05	172.65			7
SINGLE STOCK FUTURE (BATK)									
17-Mar-22	KE7000003322	March 19, 2021	March 17, 2022	30	449.15	446.95			6
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	121	416.15	413.95			10
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	212	425.70	423.45			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	303	436.95	434.65			-
SINGLE STOCK FUTURE (ABSA)									
17-Mar-22	KE7000003439	March 19, 2021	March 17, 2022	30	11.81	11.80	4	47,240	62
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	121	11.99	12.04			21
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	212	12.26	12.31			1
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	303	12.58	12.64			-

Total Volumes	
Today	Previous
11	17

Total Value	
Today	Previous
384,310	711,000

Total Open Interest	
Today	Previous
343	336

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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