

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									April 1, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	76	3.567	3.581			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	167	3.605	3.619			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	258	3.656	3.669			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	349	3.721	3.736			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	76	3.567	3.581			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	167	3.605	3.619			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	258	3.656	3.669			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	349	3.721	3.736			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	76	34.98	34.10			46
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	167	34.81	34.45			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	258	35.68	35.31			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	349	36.69	36.33			-
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	76	50.00	48.19	10	500,000	54
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	167	47.84	49.25			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	258	49.03	50.47			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	349	50.43	51.92			-
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	76	44.61	44.67			46
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	167	45.58	45.64			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	258	45.71	45.77			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	349	47.01	47.09			-
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	76	152.80	152.10			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	167	156.15	155.40			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	258	160.00	159.25			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	349	164.55	163.80			-
SINGLE STOCK FUTURE (BATA)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	76	446.30	485.00			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	167	456.00	462.55			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	258	467.35	474.10			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	349	480.65	487.70			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	76	12.27	12.48			26
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	167	12.53	12.90			13
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	258	12.85	13.22			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	349	13.21	13.60			-

Total Volumes	
Today	Previous
10	17

Total Value	
Today	Previous
500,000	550,860

Total Open Interest	
Today	Previous
247	237

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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