

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 8, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	69	3,579	3,581			-
15-Sep-22	KE7000005457	September 17, 2021	September 15, 2022	160	3,617	3,619			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	251	3,666	3,668			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	342	3,730	3,733			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	69	3,579	3,581			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	160	3,617	3,619			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	251	3,666	3,668			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	342	3,730	3,733			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	69	34.50	35.00	2	69,000	42
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	160	35.27	35.33			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	251	36.14	36.20			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	342	37.15	37.29			1
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	69	46.90	46.90			49
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	160	47.92	47.92			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	251	49.09	49.10			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	342	50.47	50.49			-
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	69	43.53	43.59			46
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	160	44.48	44.53			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	251	44.57	44.62			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	342	45.82	45.89			-
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	69	151.85	151.85			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	160	155.15	155.15			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	251	158.95	158.95			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	342	163.40	163.45			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	69	450.15	443.80			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	160	459.90	453.45			-
15-Dec-22	KE7000007427	December 17, 2021	December 15, 2022	251	471.20	464.60			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	342	484.35	477.75			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	69	12.40	12.50			24
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	160	12.67	12.77			13
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	251	12.98	13.09			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	342	13.34	13.46			-

Total Volumes	
Today	Previous
2	26

Total Value	
Today	Previous
69,000	958,200

Total Open Interest	
Today	Previous
237	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

Nominal:

INDEX-100
MINI-INDEX - 10

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