

## 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 21, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	56	3,574	3,576			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	147	3,612	3,614			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	238	3,659	3,662			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	329	3,720	3,723			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	56	3,574	3,576			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	147	3,612	3,614			-
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	238	3,659	3,662			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	329	3,720	3,723			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	56	34.85	35.39	10	348,550	60
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	147	35.23	35.23	3	105,690	
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	238	35.76	36.08			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	329	37.07	37.07	11	407,820	1
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	56	47.46	47.12			46
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	147	48.49	48.14			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	238	49.66	49.31			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	329	51.02	50.65			-
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	56	43.56	43.00			46
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	147	44.50	44.26			7
15-Dec-22	KE7000007322	December 17, 2021	December 15, 2022	238	44.58	44.32			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	329	45.79	45.54			-
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	56	147.35	147.40			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	147	150.55	150.60			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	238	154.20	154.25			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	329	158.40	158.45			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	56	444.15	444.00			1
15-Sep-22	KE7000006525	September 17, 2021	September 15, 2022	147	453.80	453.65			-
15-Dec-22	KE7000007347	December 17, 2021	December 15, 2022	238	464.75	464.60			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	329	477.40	477.25			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	56	12.53	12.27	12	150,440	30
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	147	13.10	12.95			34
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	238	13.41	13.26			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	329	13.78	13.62			-

Total Volumes	
Today	Previous
36	13

Total Value	
Today	Previous
1,012,500	251,700

Total Open Interest	
Today	Previous
279	273

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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