

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 27, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	50	3,419	3,466			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	141	3,456	3,503			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	232	3,501	3,550			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	323	3,558	3,608			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	50	3,419	3,466			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	141	3,456	3,503			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	232	3,501	3,550			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	323	3,558	3,608			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	50	34.08	33.73			46
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	141	33.89	33.95			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	232	34.70	34.76			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	323	35.64	35.70			1
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	50	45.18	46.85			46
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	141	46.16	47.87			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	232	47.27	49.03			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	323	48.54	50.35			-
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	50	39.22	42.24			33
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	141	40.07	40.85			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	232	40.03	40.83			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	323	41.11	45.28			-
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	50	145.40	146.20			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	141	148.55	149.35			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	232	152.15	152.95			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	323	156.20	157.10			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	50	424.40	429.55			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	141	433.60	438.85			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	232	444.05	449.45			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	323	456.00	461.55			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	50	11.00	11.90	3	33,000	41
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	141	11.00	12.11	2	22,000	32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	232	11.34	12.40			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	323	11.64	12.73			-

Total Volumes	
Today	Previous
5	56

Total Value	
Today	Previous
55.000	2.206.100

Total Open Interest	
Today	Previous
261	260

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.

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100 above Kes.100

INDEX-100

INDEX-100
MINI-INDEX - 10

Nominal:

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