

## 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 28, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	49	3.390	3.419			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	140	3.425	3.456			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	231	3.471	3.501			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	322	3.527	3.558			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	49	3.390	3.419			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	140	3.425	3.456			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	231	3.471	3.501			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	322	3.527	3.558			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	49	33.25	34.08	1	33.250	47
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	140	33.77	33.89			-
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	231	34.59	34.70			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	322	35.52	35.64			1
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	49	45.27	45.18			46
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	140	46.25	46.16			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	231	47.36	47.27			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	322	48.64	48.54			-
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	49	38.40	39.22	1	38.400	33
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	140	38.56	40.07			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	231	38.49	40.03			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	322	39.53	41.11			1
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	49	143.00	145.40	5	71.500	22
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	140	148.25	148.55			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	231	151.85	152.15			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	322	155.90	156.20			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	49	437.25	424.40			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	140	446.65	433.60			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	231	457.35	444.05			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	322	469.65	456.00			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	49	10.73	11.00	6	64.400	41
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	140	10.28	11.00			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	231	10.52	11.34			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	322	10.81	11.64			-

Total Volumes	
Today	Previous
13	5

Total Value	
Today	Previous
207,550	55,000

Total Open Interest	
Today	Previous
268	261

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

INDEX-100  
MINI-INDEX - 10

**Nominal:**

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