

**DERIVATIVES PRICELIST**

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									March 29, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	79	3,629	3,633			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	170	3,667	3,672			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	261	3,719	3,724			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	352	3,787	3,792			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	79	3,629	3,633			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	170	3,667	3,672			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	261	3,719	3,724			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	352	3,787	3,792			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	79	35.91	35.92			32
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	170	35.77	35.78			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	261	36.66	36.67			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	352	37.72	37.73			-
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	79	48.73	48.74			44
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	170	49.79	49.80			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	261	51.04	51.05			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	352	52.51	52.52			-
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	79	44.60	45.11	4	178,400	46
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	170	45.66	46.09			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	261	45.80	46.24			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	352	47.12	47.58			-
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	79	153.15	152.45			17
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	170	156.50	155.75			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	261	160.40	159.65			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	352	165.00	164.25			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	79	449.65	456.10			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	170	459.45	466.05			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	261	470.95	477.75			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	352	484.50	491.50			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	79	12.68	12.68			26
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	170	12.96	12.96			13
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	261	13.28	13.28			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	352	13.66	13.67			-

Total Volumes	
Today	Previous
4	-

Total Value	
Today	Previous
178,400	-

Total Open Interest	
Today	Previous
222	222

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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