

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									May 5, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	42	3.334	3.366			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	133	3.368	3.400			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	224	3.412	3.445			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	315	3.467	3.500			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	42	3.334	3.366			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	133	3.368	3.400			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	224	3.412	3.445			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	315	3.467	3.500			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	42	33.25	33.70	1	33.250	46
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	133	32.94	33.52			
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	224	33.73	34.32			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	315	34.63	35.23			1
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	42	44.80	48.18			46
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	133	45.76	46.23			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	224	46.85	47.33			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	315	48.09	48.59			-
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	42	37.50	38.50	2	75.000	35
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	133	37.98	38.35			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	224	37.89	38.27			8
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	315	38.90	39.29			1
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	42	143.45	144.95			22
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	133	146.45	148.05			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	224	149.95	151.60			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	315	153.95	155.60			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	42	423.55	427.90			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	133	432.50	437.00			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	224	442.80	447.40			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	315	454.60	459.30			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	42	10.05	10.05			31
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	133	10.26	10.26			42
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	224	10.50	10.51			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	315	10.78	10.79			-

Total Volumes	
Today	Previous
3	3

Total Value	
Today	Previous
108.250	120.380

Total Open Interest	
Today	Previous
269	268

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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