

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 6, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	41	3,285	3,334			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	132	3,319	3,368			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	223	3,364	3,412			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	314	3,418	3,467			-
INDEX (25MMN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	41	3,285	3,334			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	132	3,319	3,368			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	223	3,364	3,412			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	314	3,418	3,467			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	41	32.21	33.25			46
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	132	31.98	32.94			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	223	32.75	33.73			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	314	33.62	34.63			1
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	41	44.75	44.80	1	44,750	45
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	132	45.41	45.76			7
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	223	46.50	46.85			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	314	48.09	48.09	27	1,298,430	27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	41	38.00	37.50	1	38,000	35
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	132	37.27	37.98			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	223	37.17	37.89			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	314	38.16	38.90			1
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	41	139.90	143.45			22
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	132	142.90	146.45			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	223	146.35	149.95			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	314	150.25	153.95			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	41	420.25	423.55			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	132	429.30	432.50			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	223	439.65	442.80			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	314	451.30	454.60			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	41	10.01	10.05			41
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	132	10.22	10.26			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	223	10.47	10.50			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	314	10.75	10.78			-

Total Volumes	
Today	Previous
29	3

Total Value	
Today	Previous
1,381,180	108,250

Total Open Interest	
Today	Previous
295	269

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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