

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 10, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	37	3.258	3.279			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	128	3.292	3.313			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	219	3.336	3.357			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	310	3.389	3.411			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	37	3.258	3.279			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	128	3.292	3.313			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	219	3.336	3.357			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	310	3.389	3.411			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	37	33.00	32.50	1	33,000	45
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	128	32.20	32.16			
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	219	32.98	32.93			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	310	33.85	33.81			1
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	37	46.31	43.31	16	741,000	29
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	128	43.15	44.24			
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	219	44.19	45.31			4
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	310	45.36	46.51			27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	37	36.06	36.72			35
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	128	36.83	37.50			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	219	36.71	37.40			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	310	37.68	38.16			12
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	37	140.80	140.55			22
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	128	143.80	143.55			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	219	147.25	147.05			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	310	151.15	150.90			-
SINGLE STOCK FUTURE (BATEK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	37	406.35	420.00			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	128	415.00	428.95			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	219	424.95	439.30			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	310	436.20	450.90			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	37	9.92	10.06			41
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	128	10.13	10.28			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	219	10.37	10.52			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	310	10.65	10.80			-

Total Volumes	
Today	Previous
17	12

Total Value	
Today	Previous
774.000	452.260

Total Open Interest	
Today	Previous
289	306

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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