

**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 12, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	35	3,245	3,274			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	126	3,278	3,307			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	217	3,322	3,351			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	308	3,374	3,404			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	35	3,245	3,274			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	126	3,278	3,307			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	217	3,322	3,351			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	308	3,374	3,404			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	35	32.58	33.00	6	195,500	45
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	126	31.77	32.35			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	217	32.54	33.12			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	308	33.40	34.00			1
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	35	41.83	42.19			29
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	126	42.72	43.09			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	217	43.74	44.12			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	308	44.90	45.29			27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	35	36.05	35.90			35
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	126	36.81	36.66			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	217	36.69	36.54			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	308	37.66	37.51			12
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	35	141.00	141.25			22
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	126	144.00	144.25			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	217	147.45	147.75			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	308	151.30	151.65			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	35	423.30	411.55			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	126	432.25	420.30			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	217	442.60	430.35			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	308	454.30	441.75			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	35	9.99	10.02			41
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	126	10.21	10.23			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	217	10.45	10.47			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	308	10.73	10.75			-

Total Volumes	
Today	Previous
6	4

Total Value	
Today	Previous
195.500	132.000

Total Open Interest	
Today	Previous
289	289

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.

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100 above Kes 100

INDEX-100

INDEX-100  
MINI-INDEX - 10

**Nominal:**

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