

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 13, 2022									
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	34	3.202	3.245			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	125	3.236	3.278			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	216	3.280	3.322			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	307	3.331	3.374			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	34	3.202	3.245			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	125	3.236	3.278			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	216	3.280	3.322			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	307	3.331	3.374			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	34	28.86	32.58			45
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	125	29.48	31.77			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	216	30.20	32.54			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	307	30.99	33.40			1
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	34	45.50	41.83	1	45,500	29
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	125	43.65	42.72			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	216	44.71	43.74			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	307	45.88	44.90			27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	34	35.94	36.05			35
15-Sep-22	KE7000006493	September 17, 2021	September 15, 2022	125	36.71	36.81			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	216	36.61	36.69			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	307	37.56	37.66			12
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	34	142.20	141.00			22
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	125	145.30	144.00			8
15-Dec-22	KE7000007240	December 17, 2021	December 15, 2022	216	148.85	147.45			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	307	152.70	151.30			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	34	425.20	423.30			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	125	434.40	432.25			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	216	444.95	442.60			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	307	456.55	454.30			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	34	9.75	9.99			41
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	125	9.96	10.21			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	216	10.20	10.45			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	307	10.47	10.73			-

Total Volumes	
Today	Previous
1	6

Total Value	
Today	Previous
45,500	195,500

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.

SSF- 1000 below Kes.100
100 above Kes.100

INDEX-100
MINI-INDEX - 10

Nominal:

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