

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									June 3, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	13	3.047	3.052			-
15-Sep-22	KE7000005457	September 17, 2021	September 15, 2022	104	3.094	3.079			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	195	3.137	3.121			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	286	3.183	3.166			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	13	3.047	3.052			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	104	3.094	3.079			-
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	195	3.137	3.121			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	286	3.183	3.166			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	13	24.75	24.55			28
15-Sep-22	KE7000005744	September 17, 2021	September 15, 2022	104	25.25	25.05			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	195	25.87	25.66			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	286	28.31	26.31	2	56,620	24
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	13	45.58	45.50			28
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	104	46.51	46.51			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	195	47.65	47.65			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	286	48.86	48.85			27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	13	38.07	38.07	2	76,140	21
15-Sep-22	KE7000004693	September 17, 2021	September 15, 2022	104	39.56	38.84			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	195	39.53	38.79			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	286	40.53	39.78			12
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	13	140.00	140.25			22
15-Sep-22	KE7000004218	September 17, 2021	September 15, 2022	104	143.10	143.10	10	143,100	13
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	195	146.35	146.60			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	286	150.05	150.30			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	13	417.75	417.75			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	104	426.20	426.25			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	195	436.70	436.70			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	286	447.80	447.70			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	13	10.36	10.28	15	155,400	35
15-Sep-22	KE7000004632	September 17, 2021	September 15, 2022	104	10.73	10.53			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	195	11.00	10.79			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	286	11.28	11.06			-
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	13	26.50	26.00			1
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	104	27.03	26.42			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	195	27.70	27.07			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	286	28.40	27.76			-
SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	13	10.97	11.32			5
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	104	11.19	11.04			-
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	195	11.47	11.31			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	286	11.76	11.60			-
SINGLE STOCK FUTURE (SCBK)									
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	13	123.95	123.95			1
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	104	126.45	126.45			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	195	129.60	129.60			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	286	132.85	132.85			-
SINGLE STOCK FUTURE (IMHP)									
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	13	17.03	17.98			1
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	104	17.38	18.35			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	195	17.80	18.80			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	286	18.26	19.27			-

Total Volumes	
Today	Previous
29	6

Total Value	
Today	Previous
431,260	114,700

Total Open Interest	
Today	Previous
288	283

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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