

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 16, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	31	3.202	3.202			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	122	3.235	3.236			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	213	3.279	3.280			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	304	3.329	3.331			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	31	3.202	3.202			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	122	3.235	3.236			-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	213	3.279	3.280			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	304	3.329	3.331			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	31	30.50	28.86	1	30,500	45
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	122	29.56	29.48			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	213	30.28	30.20			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	304	31.07	30.99			1
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	31	42.80	45.50			29
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	122	43.72	43.65			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	213	44.78	44.71			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	304	45.94	45.88			27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	31	35.57	35.94			35
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	122	36.33	36.71			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	213	36.21	36.61			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	304	37.15	37.56			12
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	31	143.15	142.20			22
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	122	146.20	145.30			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	213	149.75	148.85			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	304	153.65	152.70			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	31	430.75	425.20			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	122	439.95	434.40			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	213	450.65	444.95			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	304	462.35	456.55			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	31	9.75	9.75	3	29,250	38
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	122	10.12	9.96			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	213	10.36	10.20			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	304	10.63	10.47			-
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	31	26.63	-			-
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	122	27.19	-			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	213	27.85	-			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	304	28.58	-			-
SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	31	12.21	-			-
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	122	12.47	-			-
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	213	12.77	-			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	304	13.10	-			-
SINGLE STOCK FUTURE (SCBK)									
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	31	125.30	-			-
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	122	128.00	-			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	213	131.10	-			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	304	134.50	-			-
SINGLE STOCK FUTURE (IMHP)									
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	31	18.03	-			-
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	122	18.42	-			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	213	18.87	-			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	304	19.36	-			-

Total Volumes	
Today	Previous
4	1

Total Value	
Today	Previous
59 750	45 500

Total Open Interest	
Today	Previous
286	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

INDEX-100
MINI-INDEX - 10

Nominal:

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