

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 25, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	22	3.025	3.014			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	113	3.055	3.044			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	204	3.096	3.085			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	295	3.142	3.131			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	22	3.025	3.014			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	113	3.055	3.044			-
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	204	3.096	3.085			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	295	3.142	3.131			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	22	26.04	24.94	11	286,500	28
15-Sep-22	KE7000005744	September 17, 2021	September 15, 2022	113	25.66	25.46			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	204	26.29	26.09			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	295	26.76	26.75			22
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	22	43.50	44.00	1	43,500	29
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	113	43.01	43.03			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	204	44.06	44.07			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	295	45.19	45.20			27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	22	36.66	35.65			23
15-Sep-22	KE7000004693	September 17, 2021	September 15, 2022	113	37.43	36.83			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	204	37.34	36.72			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	295	38.30	37.67			12
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	22	141.40	141.45			22
15-Sep-22	KE7000004218	September 17, 2021	September 15, 2022	113	144.40	144.40			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	204	147.90	147.95			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	295	151.70	151.75			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	22	417.25	421.35			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	113	426.05	430.25			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	204	436.40	440.75			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	295	447.60	452.00			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	22	9.90	9.93	1	9,900	37
15-Sep-22	KE7000004632	September 17, 2021	September 15, 2022	113	10.20	10.14			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	204	10.45	10.39			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	295	10.72	10.66			-
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	22	26.38	26.54			-
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	113	26.94	27.10			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	204	27.59	27.76			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	295	28.30	28.47			-
SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	22	11.59	11.59	3	34,770	3
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	113	11.78	11.83			-
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	204	12.06	12.12			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	295	12.37	12.43			-
SINGLE STOCK FUTURE (SCBK)									
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	22	124.65	124.65	1	12,465	1
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	113	127.00	127.25			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	204	130.05	130.35			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	295	133.40	133.70			-
SINGLE STOCK FUTURE (IMHP)									
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	22	19.60	17.11	1	19,600	1
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	113	17.31	17.47			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	204	17.73	17.89			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	295	18.18	18.35			-

Total Volumes	
Today	Previous
18	2

Total Value	
Today	Previous
406,735	79,650

Total Open Interest	
Today	Previous
282	281

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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