

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 31, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	16	3.056	3.078			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	107	3.085	3.107			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	198	3.127	3.150			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	289	3.172	3.196			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	16	3.056	3.078			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	107	3.085	3.107			-
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	198	3.127	3.150			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	289	3.172	3.196			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	16	26.04	24.81	1	26.040	28
15-Sep-22	KE7000005744	September 17, 2021	September 15, 2022	107	25.06	25.32			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	198	25.68	25.95			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	289	26.33	26.60			22
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	16	45.60	45.30			29
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	107	46.53	46.24			1
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	198	47.67	47.37			4
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	289	48.88	48.57			27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	16	38.18	38.14			23
15-Sep-22	KE7000004693	September 17, 2021	September 15, 2022	107	38.96	38.92			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	198	38.92	38.88			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	289	39.91	39.87			12
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	16	141.30	141.80			22
15-Sep-22	KE7000004218	September 17, 2021	September 15, 2022	107	144.20	144.70			8
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	198	147.70	148.30			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	289	151.45	152.05			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	16	420.90	420.70			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	107	429.50	429.35			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	198	440.05	439.90			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	289	451.20	451.05			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	16	10.27	10.22			37
15-Sep-22	KE7000004632	September 17, 2021	September 15, 2022	107	10.48	10.43			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	198	10.74	10.69			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	289	11.01	10.96			-
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	16	25.61	26.41			-
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	107	26.13	26.95			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	198	26.77	27.62			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	289	27.45	28.32			-
SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	16	11.32	12.08			3
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	107	11.56	12.33			-
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	198	11.84	12.63			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	289	12.14	12.95			-
SINGLE STOCK FUTURE (SCBK)									
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	16	124.00	124.25			1
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	107	126.55	126.80			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	198	129.65	129.95			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	289	132.95	133.25			-
SINGLE STOCK FUTURE (IMHP)									
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	16	17.09	17.04			1
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	107	17.44	17.39			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	198	17.86	17.82			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	289	18.32	18.27			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
26,040	-

Total Open Interest	
Today	Previous
283	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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