

DERIVATIVES PRICELIST

CONTRACTS										Open Interest	
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value		Contracts	
INDEX (N25I)										June 6, 2022	
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	10	3.070	3.067				-	
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	101	3.097	3.094				-	
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	192	3.140	3.137				-	
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	283	3.185	3.183				-	
INDEX (25MN)											
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	10	3.070	3.067				-	
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	101	3.097	3.094				1	
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	192	3.140	3.137				-	
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	283	3.185	3.183				-	
SINGLE STOCK FUTURE (SCOM)											
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	10	24.89	24.75				28	
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	101	25.38	25.25				7	
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	192	26.01	25.87				10	
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	283	31.00	28.31	1	31,000		25	
SINGLE STOCK FUTURE (EQTY)											
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	10	45.56	45.58				28	
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	101	46.47	46.51				4	
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	192	47.62	47.65				1	
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	283	48.82	48.86				27	
SINGLE STOCK FUTURE (KCBG)											
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	10	38.50	38.07	2	77,000		21	
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	101	39.53	39.56				7	
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	192	39.50	39.53				-	
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	283	40.53	40.53	63	2,553,710		13	
SINGLE STOCK FUTURE (EABL)											
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	10	139.90	140.00				22	
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	101	142.70	143.10				13	
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	192	146.25	146.35				7	
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	283	149.95	150.05				-	
SINGLE STOCK FUTURE (BATK)											
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	10	418.80	417.75				1	
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	101	427.15	426.20				-	
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	192	437.70	436.70				-	
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	283	448.75	447.80				-	
SINGLE STOCK FUTURE (ABSA)											
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	10	10.66	10.36				35	
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	101	10.88	10.73				32	
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	192	11.15	11.00				-	
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	283	11.43	11.28				-	
SINGLE STOCK FUTURE (NCBA)											
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	10	25.79	26.50				1	
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	101	26.90	27.03				-	
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	192	26.95	27.70				-	
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	283	27.63	28.40				-	
SINGLE STOCK FUTURE (COOP)											
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	10	11.12	10.97				5	
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	101	11.34	11.19				-	
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	192	11.62	11.47				-	
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	283	11.91	11.76				-	
SINGLE STOCK FUTURE (SCBK)											
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	10	123.90	123.95				1	
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	101	126.35	126.45				-	
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	192	129.50	129.60				-	
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	283	132.75	132.85				-	
SINGLE STOCK FUTURE (IMHP)											
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	10	17.02	17.03				1	
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	101	17.36	17.38				-	
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	192	17.79	17.80				-	
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	283	18.24	18.26				-	

Total Volumes	
Today	Previous
66	29

Total Value	
Today	Previous
2,661,710	431,260

Total Open Interest	
Today	Previous
290	288

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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