

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 10, 2022
INDEX (N25I)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	6	3.043	3.055			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	97	3.069	3.080			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	188	3.111	3.122			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	279	3.155	3.167			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	6	3.043	3.055			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	97	3.069	3.080			-
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	188	3.111	3.122			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	279	3.155	3.167			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	6	25.22	26.80			29
15-Sep-22	KE7000005744	September 17, 2021	September 15, 2022	97	25.72	28.00			9
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	188	26.35	26.25			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	279	30.20	30.10	8	241,640	41
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	6	45.00	45.00	2	90,000	26
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	97	46.11	45.11	1	46,110	1
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	188	45.12	46.22			4
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	279	47.38	47.38	6	284,300	27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	6	39.03	38.99			21
15-Sep-22	KE7000004093	September 17, 2021	September 15, 2022	97	39.80	39.75			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	188	39.78	39.73			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	279	40.78	40.73			13
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	6	133.10	138.00			22
15-Sep-22	KE7000004218	September 17, 2021	September 15, 2022	97	135.70	140.30			13
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	188	139.05	143.75			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	279	142.55	147.40			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	6	425.30	425.50			-
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	97	433.70	433.75			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	188	444.40	444.40			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	279	455.60	455.60			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	6	11.09	11.08	2	22,180	36
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	97	11.74	11.69			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	188	12.03	11.97			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	279	12.33	12.27			-
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	6	25.22	25.47			1
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	97	25.72	25.97			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	188	26.35	26.61			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	279	27.01	27.28			-
SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	6	10.91	10.81			5
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	97	11.12	11.02			-
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	188	11.40	11.29			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	279	11.69	11.58			-
SINGLE STOCK FUTURE (SCBK)									
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	6	123.85	124.10			1
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	97	126.25	126.55			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	188	129.40	129.65			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	279	132.65	132.90			-
SINGLE STOCK FUTURE (IMHP)									
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	6	17.01	17.50			2
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	97	17.35	17.25			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	188	17.78	17.67			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	279	18.22	18.12			-

Total Volumes	
Today	Previous
19	29

Total Value	
Today	Previous
684,230	624,400

Total Open Interest	
Today	Previous
308	305

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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