

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 24, 2022
INDEX (N25I)									
15-Sep-22	KE7000005457	September 17, 2021	September 15, 2022	83	2.786	2.804			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	174	2.824	2.841			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	265	2.864	2.882			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	356	2.910	2.929			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	83	2.786	2.804			1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	174	2.824	2.841			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	265	2.864	2.882			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	356	2.910	2.929			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	83	23.00	23.50	1	23,000	11
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	174	24.08	24.49			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	265	24.68	25.10			18
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	356	25.34	25.79			-
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	83	39.67	39.68			8
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	174	40.65	40.64			-
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	265	41.67	41.66			34
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	356	42.79	42.80	10	405,000	10
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	83	37.33	37.13			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	174	37.25	37.03			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	265	38.18	37.97			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	356	39.21	39.00			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	83	118.40	120.40	1	11,840	15
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	174	120.10	123.75			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	265	123.10	125.75			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	356	126.45	129.20			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	83	428.20	428.25			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	174	438.75	438.70			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	265	449.75	449.70			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	356	461.90	461.95			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	83	10.56	10.72	2	21,130	35
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	174	10.63	10.73			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	265	10.90	11.00			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	356	11.19	11.30			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	83	24.26	24.62			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	174	24.86	24.85			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	265	25.48	25.48			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	356	26.17	26.17			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	83	11.04	10.94			2
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	174	11.31	11.20			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	265	11.59	11.48			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	356	11.90	11.80			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	83	127.10	126.35			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	174	130.25	129.45			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	265	133.50	132.70			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	356	137.10	136.30			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	83	17.29	17.29			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	174	17.72	17.71			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	265	18.16	18.16			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	356	18.65	18.65			-

Total Volumes	
Today	Previous
14	16

Total Value	
Today	Previous
460.970	299.660

Total Open Interest	
Today	Previous
174	164

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

Nominal:

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