

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25I)									
15-Sep-22	KE7000005457	September 17, 2021	September 15, 2022	10	3.308	3.270			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	101	3.346	3.308			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	192	3.393	3.354			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	283	3.438	3.399			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	10	3.308	3.270			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	101	3.346	3.308			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	192	3.393	3.354			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	283	3.438	3.399			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	10	28.61	28.20	2	57,220	20
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	101	29.75	28.74			3
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	192	31.46	29.46	4	125,840	66
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	283	31.23	30.18			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	10	48.92	48.11	2	97,840	11
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	101	49.25	49.34			2
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	192	50.47	50.57			31
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	283	51.71	51.80			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	10	42.25	40.93	4	169,000	12
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	101	40.83	40.86			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	192	41.84	41.88			18
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	283	42.87	42.90			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	10	152.40	152.35	2	30,480	19
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	101	160.75	157.80			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	192	164.75	161.70			2
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	283	168.75	165.65			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	10	450.40	440.95			2
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	101	460.50	460.85			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	192	471.95	472.30			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	283	483.45	483.85			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	10	12.02	12.02			50
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	101	12.29	12.30			20
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	192	12.59	12.60			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	283	12.90	12.91			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	10	31.45	29.67			3
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	101	32.15	30.95			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	192	32.95	31.72			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	283	33.76	32.49			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	10	12.18	12.37	3	36,540	7
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	101	12.34	12.66			1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	192	12.64	12.97			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	283	12.95	13.29			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	10	136.20	136.75			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	101	139.25	139.85			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	192	142.70	143.35			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	283	146.20	146.85			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	10	17.03	17.03			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	101	17.41	17.42			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	192	17.84	17.85			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	283	18.28	18.29			-

Total Volumes	
Today	Previous
17	10

Total Value	
Today	Previous
516.920	349.070

Total Open Interest	
Today	Previous
278	278

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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