

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)									
16-Jun-22	KE7000004213	June 18, 2021	June 16, 2022	30	3,218	3,202			-
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	121	3,251	3,235			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	212	3,295	3,279			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	303	3,346	3,329			-
INDEX (25MN)									
16-Jun-22	KE7000004106	June 18, 2021	June 16, 2022	30	3,218	3,202			-
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	121	3,251	3,235			-
15-Dec-22	KE7000006979	December 17, 2021	December 15, 2022	212	3,295	3,279			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	303	3,346	3,329			-
SINGLE STOCK FUTURE (SCOM)									
16-Jun-22	KE7000004320	June 18, 2021	June 16, 2022	30	29.00	30.50	10	290,000	45
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	121	29.71	29.56			7
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	212	30.43	30.28			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	303	31.22	31.07			1
SINGLE STOCK FUTURE (EQTY)									
16-Jun-22	KE7000004437	June 18, 2021	June 16, 2022	30	43.45	42.80			29
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	121	44.37	43.72			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	212	45.45	44.78			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	303	46.63	45.94			27
SINGLE STOCK FUTURE (KCBG)									
16-Jun-22	KE7000004544	June 18, 2021	June 16, 2022	30	36.00	35.57	1	36,000	34
15-Sep-22	KE7000006493	September 17, 2021	September 15, 2022	121	36.47	36.33			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	212	36.36	36.21			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	303	37.30	37.15			12
SINGLE STOCK FUTURE (EABL)									
16-Jun-22	KE7000004650	June 18, 2021	June 16, 2022	30	143.15	143.15			22
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	121	146.15	146.20			8
15-Dec-22	KE7000007340	December 17, 2021	December 15, 2022	212	149.70	149.75			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	303	153.60	153.65			-
SINGLE STOCK FUTURE (BATK)									
16-Jun-22	KE7000004767	June 18, 2021	June 16, 2022	30	418.35	430.75			1
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	121	427.30	439.95			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	212	437.65	450.65			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	303	449.00	462.35			-
SINGLE STOCK FUTURE (ABSA)									
16-Jun-22	KE7000004874	June 18, 2021	June 16, 2022	30	9.84	9.75			38
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	121	10.05	10.12			32
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	212	10.30	10.36			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	303	10.57	10.63			-
SINGLE STOCK FUTURE (NCBA)									
16-Jun-22	KE7000009543	May 16, 2022	June 16, 2022	30	26.22	26.63			-
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	121	26.78	27.19			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	212	27.43	27.85			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	303	28.14	28.58			-
SINGLE STOCK FUTURE (COOP)									
16-Jun-22	KE7000009659	May 16, 2022	June 16, 2022	30	12.31	12.21			-
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	121	12.57	12.47			-
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	212	12.87	12.77			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	303	13.21	13.10			-
SINGLE STOCK FUTURE (SCBK)									
16-Jun-22	KE7000009766	May 16, 2022	June 16, 2022	30	125.05	125.30			-
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	121	127.70	128.00			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	212	130.80	131.10			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	303	134.20	134.50			-
SINGLE STOCK FUTURE (IMHP)									
16-Jun-22	KE7000009873	May 16, 2022	June 16, 2022	30	18.03	18.03			-
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	121	18.42	18.42			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	212	18.86	18.87			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	303	19.35	19.36			-

Total Volumes	
Today	Previous
11	4

Total Value	
Today	Previous
326,000	59,750

Total Open Interest	
Today	Previous
285	286

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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