

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										July 15, 2022
INDEX (N25I)										
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	62	3.229	3.276				-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	153	3.271	3.319				-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	244	3.319	3.367				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	335	3.370	3.419				-
INDEX (25MN)										
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	62	3.229	3.276				1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	153	3.271	3.319				-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	244	3.319	3.367				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	335	3.370	3.419				-
SINGLE STOCK FUTURE (SCOM)										
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	62	30.36	30.95	4	121,450		21
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	153	32.60	33.23				6
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	244	33.42	31.00				34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	335	34.30	34.96				4
SINGLE STOCK FUTURE (EQTY)										
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	62	45.10	45.46				4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	153	46.18	46.55				1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	244	47.35	45.00				34
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	335	48.59	48.98				10
SINGLE STOCK FUTURE (KCBG)										
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	62	40.95	41.00				9
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	153	40.93	40.99				-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	244	41.97	42.02				13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	335	43.07	43.13				-
SINGLE STOCK FUTURE (EABL)										
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	62	141.20	140.00				15
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	153	144.60	145.10				7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	244	148.25	148.80				-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	335	152.10	152.70				-
SINGLE STOCK FUTURE (BATK)										
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	62	428.70	430.25				2
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	153	439.00	440.60				-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	244	450.05	451.70				-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	335	461.85	463.60				-
SINGLE STOCK FUTURE (ABSA)										
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	62	11.00	11.39	1	11,000		47
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	153	11.25	11.66				-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	244	11.53	11.96				-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	335	11.83	12.27				-
SINGLE STOCK FUTURE (NCBA)										
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	62	24.35	24.25				2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	153	24.93	24.83				-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	244	25.56	25.46				-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	335	26.23	26.13				-
SINGLE STOCK FUTURE (COOP)										
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	62	11.19	11.14				3
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	153	11.46	11.40				-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	244	11.74	11.69				-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	335	12.05	12.00				-
SINGLE STOCK FUTURE (SCBK)										
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	62	132.35	133.10				-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	153	135.50	136.30				-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	244	138.95	139.75				-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	335	142.60	143.40				-
SINGLE STOCK FUTURE (IMHP)										
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	62	17.21	17.21				-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	153	17.62	17.62				-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	244	18.07	18.07				-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	335	18.54	18.54				-

Total Volumes	
Today	Previous
5	8

Total Value	
Today	Previous
132 450	241 900

Total Open Interest	
Today	Previous
213	213

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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