

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 18, 2022
INDEX (N25I)									
15-Sep-22	KE7000005457	September 17, 2021	September 15, 2022	59	3.175	3.229			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	150	3.216	3.271			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	241	3.263	3.319			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	332	3.313	3.370			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	59	3.175	3.229			1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	150	3.216	3.271			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	241	3.263	3.319			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	332	3.313	3.370			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	59	31.49	30.36	1	31.490	21
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	150	31.07	32.60			6
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	241	31.86	33.42			34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	332	32.69	34.30			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	59	45.01	45.10			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	150	46.09	46.18			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	241	47.26	47.35			34
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	332	48.49	48.59			10
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	59	40.41	40.95			9
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	150	40.38	40.93			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	241	41.40	41.97			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	332	42.48	43.07			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	59	138.80	141.20			15
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	150	142.15	144.60			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	241	145.75	148.25			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	332	149.55	152.10			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	59	425.35	428.70			2
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	150	435.55	439.00			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	241	446.50	450.05			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	332	458.20	461.85			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	59	10.77	11.00			47
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	150	11.25	11.25	21	236,250	21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	241	11.31	11.53			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	332	11.60	11.83			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	59	24.78	24.35			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	150	25.38	24.93			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	241	26.02	25.56			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	332	26.70	26.23			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	59	11.58	11.19			3
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	150	11.86	11.46			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	241	12.16	11.74			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	332	12.48	12.05			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	59	131.50	132.35			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	150	134.65	135.50			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	241	138.05	138.95			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	332	141.65	142.60			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	59	17.20	17.21			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	150	17.61	17.62			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	241	18.05	18.07			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	332	18.52	18.54			-

Total Volumes	
Today	Previous
22	5

Total Value	
Today	Previous
267 740	132 450

Total Open Interest	
Today	Previous
234	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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