

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 27, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	50	3.201	3.155			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	141	3.243	3.197			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	232	3.290	3.243			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	323	3.339	3.291			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	50	3.201	3.155			1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	141	3.243	3.197			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	232	3.290	3.243			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	323	3.339	3.291			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	50	29.40	29.01	1	29.400	22
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	141	30.54	29.98			6
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	232	31.31	30.74			34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	323	32.12	31.53			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	50	46.93	45.93			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	141	48.06	47.04			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	232	49.28	48.23			34
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	323	50.54	49.47			10
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	50	39.41	40.03			9
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	141	39.36	39.99			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	232	40.36	41.00			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	323	41.39	42.06			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	50	144.55	141.80			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	141	148.05	145.25			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	232	151.80	148.90			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	323	155.70	152.75			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	50	448.85	434.05			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	141	459.65	444.50			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	232	471.30	455.75			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	323	483.40	467.50			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	50	10.90	10.80	1	10.900	60
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	141	11.06	11.06	17	188.020	17
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	232	11.29	11.13			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	323	11.58	11.42			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	50	25.30	24.83	1	25.300	3
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	141	25.63	25.43			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	232	26.28	26.08			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	323	26.95	26.75			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	50	10.70	11.10	3	32.100	3
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	141	11.89	11.37			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	232	12.19	11.66			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	323	12.50	11.96			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	50	134.20	136.50			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	141	137.45	139.80			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	232	140.90	143.35			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	323	144.55	147.00			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	50	17.21	17.16			1
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	141	17.62	17.57			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	232	18.07	18.02			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	323	18.53	18.48			-

Total Volumes	
Today	Previous
23	26

Total Value	
Today	Previous
285.720	304.470

Total Open Interest	
Today	Previous
245	227

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

Nominal:

INDEX-100
MINI-INDEX - 10

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