

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 28, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	49	3.256	3.201			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	140	3.298	3.243			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	231	3.347	3.290			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	322	3.396	3.339			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	49	3.180	3.201	16	508,800	17
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	140	3.298	3.243			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	231	3.347	3.290			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	322	3.396	3.339			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	49	29.98	29.40	3	89,950	25
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	140	31.00	30.54			-
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	231	31.78	31.31			34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	322	32.60	32.12			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	49	48.38	46.93			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	140	49.54	48.06			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	231	50.80	49.28			34
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	322	52.10	50.54			10
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	49	40.36	39.41			9
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	140	40.33	39.36			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	231	41.35	40.36			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	322	42.41	41.39			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	49	154.35	144.55			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	140	158.05	148.05			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	231	162.05	151.80			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	322	166.25	155.70			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	49	448.75	448.85			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	140	459.50	459.65			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	231	471.15	471.30			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	322	483.25	483.40			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	49	11.06	10.90	3	33,200	57
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	140	11.31	11.06			17
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	231	11.60	11.29			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	322	11.90	11.58			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	49	25.07	25.30			3
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	140	25.68	25.63			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	231	26.33	26.28			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	322	27.00	26.95			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	49	10.35	10.70	2	20,700	3
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	140	11.88	11.89			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	231	12.18	12.19			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	322	12.50	12.50			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	49	134.20	134.20			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	140	137.40	137.45			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	231	140.90	140.90			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	322	144.50	144.55			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	49	17.99	17.21	1	17,990	-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	140	17.57	17.62			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	231	18.01	18.07			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	322	18.47	18.53			-

Total Volumes	
Today	Previous
25	23

Total Value	
Today	Previous
670 640	285 720

Total Open Interest	
Today	Previous
260	245

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:

INDEX-100
MINI-INDEX - 10

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