

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									August 1, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	45	3.251	3.284			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	136	3.293	3.327			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	227	3.341	3.375			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	318	3.389	3.425			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	45	3.251	3.150			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	136	3.293	3.327			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	227	3.341	3.375			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	318	3.389	3.425			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	45	29.50	29.00	1	29,500	24
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	136	30.09	30.94			3
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	227	29.00	28.78	3	87,000	66
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	318	31.63	32.53			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	45	48.00	48.43	1	48,000	4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	136	49.24	49.59			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	227	45.80	45.80	1	45,800	35
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	318	51.76	36.50			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	45	41.08	41.51			9
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	136	41.06	41.51			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	227	37.75	37.50	1	37,750	15
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	318	43.17	43.64			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	45	156.25	156.60			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	136	160.00	160.35			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	227	164.00	164.40			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	318	168.20	168.60			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	45	443.60	443.90			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	136	454.15	454.55			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	227	465.60	466.00			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	318	477.50	477.90			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	45	10.77	10.31	2	21,550	57
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	136	11.61	10.31			18
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	227	11.91	11.70			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	318	12.21	12.00			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	45	24.85	25.17			3
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	136	25.44	25.78			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	227	26.09	26.42			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	318	26.75	27.10			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	45	10.86	12.01	1	10,860	3
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	136	12.03	12.29			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	227	12.33	12.60			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	318	12.64	12.92			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	45	135.60	134.15			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	136	138.80	137.40			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	227	142.30	140.85			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	318	145.95	144.45			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	45	17.14	17.15			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	136	17.55	17.56			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	227	17.99	18.00			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	318	18.45	18.46			-

Total Volumes	
Today	Previous
10	12

Total Value	
Today	Previous
280 460	350 700

Total Open Interest	
Today	Previous
266	266

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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