

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 3, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	43	3.262	3.261			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	134	3.304	3.303			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	225	3.352	3.350			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	316	3.401	3.399			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	43	3.262	3.261			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	134	3.304	3.303			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	225	3.352	3.350			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	316	3.401	3.399			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	43	29.83	29.50			26
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	134	30.54	30.70			6
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	225	31.31	31.47			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	316	32.10	32.28			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	43	47.87	48.08			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	134	49.01	49.22			-
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	225	50.24	50.46			35
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	316	51.52	51.75			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	43	41.07	40.37			9
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	134	41.04	40.33			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	225	42.08	41.35			15
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	316	43.15	42.40			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	43	155.40	155.45			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	134	159.10	159.15			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	225	163.15	163.15			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	316	167.30	167.35			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	43	440.25	443.25	1	44,025	1
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	134	447.75	453.80			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	225	459.00	465.20			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	316	470.70	477.05			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	43	11.20	11.11	5	56,000	56
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	134	11.55	11.51			18
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	225	11.85	11.80			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	316	12.15	12.10			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	43	25.16	25.15	1	25,160	2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	134	26.05	25.75			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	225	26.71	26.40			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	316	27.39	27.07			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	43	11.69	11.64			3
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	134	11.97	11.92			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	225	12.27	12.22			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	316	12.58	12.53			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	43	135.85	135.80	3	40,755	3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	134	139.25	139.05			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	225	142.75	142.55			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	316	146.40	146.15			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	43	17.13	17.14			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	134	17.54	17.54			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	225	17.98	17.99			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	316	18.44	18.44			-

Total Volumes	
Today	Previous
10	23

Total Value	
Today	Previous
165,940	292,500

Total Open Interest	
Today	Previous
270	267

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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