

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 11, 2022
INDEX (N25I)									
15-Sep-22	KE7000005457	September 17, 2021	September 15, 2022	35	3.460	3.409			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	126	3.504	3.452			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	217	3.553	3.501			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	308	3.604	3.551			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	35	3.460	3.409			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	126	3.504	3.452			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	217	3.553	3.501			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	308	3.604	3.551			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	35	31.00	30.64	3	93,000	21
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	126	32.74	31.36			-
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	217	33.56	32.15			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	308	34.41	32.96			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	35	52.06	53.00			6
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	126	53.28	54.84			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	217	54.62	56.22			35
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	308	56.00	57.64			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	35	43.99	42.62	1	43,990	10
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	126	43.07	42.62			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	217	44.15	43.69			15
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	308	45.26	44.79			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	35	158.95	158.45			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	126	162.65	162.20			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	217	166.75	166.25			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	308	170.95	170.45			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	35	447.70	440.75			3
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	126	458.15	451.10			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	217	469.65	462.40			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	308	481.50	474.05			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	35	12.07	11.70			55
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	126	12.00	12.10	20	240,000	20
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	217	12.67	12.40			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	308	12.98	12.72			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	35	27.67	26.06			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	126	28.32	26.67			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	217	29.02	27.34			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	308	29.76	28.03			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	35	12.88	10.36			3
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	126	13.18	12.93			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	217	13.51	13.25			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	308	13.85	13.58			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	35	140.85	140.10			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	126	144.15	143.40			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	217	147.75	147.00			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	308	151.45	150.70			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	35	17.10	17.11			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	126	17.50	17.51			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	217	17.94	17.95			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	308	18.39	18.40			-

Total Volumes	
Today	Previous
24	3

Total Value	
Today	Previous
376.990	75.060

Total Open Interest	
Today	Previous
271	271

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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