

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 16, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	30	3.444	3.432			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	121	3.486	3.474			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	212	3.536	3.523			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	303	3.586	3.573			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	30	3.444	3.432			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	121	3.486	3.474			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	212	3.536	3.523			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	303	3.586	3.573			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	30	30.85	31.00	4	123,400	21
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	121	31.99	32.05			6
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	212	32.79	32.85			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	303	33.61	33.67			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	30	50.00	51.53	2	100,000	4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	121	53.74	52.73			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	212	55.08	54.04			35
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	303	56.46	55.40			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	30	43.17	43.23			10
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	121	43.17	43.24			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	212	44.25	44.32			15
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	303	45.36	45.43			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	30	157.05	157.85			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	121	160.70	161.50			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	212	164.70	165.55			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	303	168.85	169.70			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	30	432.20	433.05			3
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	121	442.25	443.15			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	212	453.30	454.20			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	303	464.65	465.60			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	30	12.00	12.36	3	36,000	47
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	121	12.60	12.45			20
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	212	12.91	12.76			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	303	13.24	13.08			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	30	26.84	26.84			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	121	27.46	27.47			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	212	28.15	28.15			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	303	28.85	28.86			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	30	12.07	12.77	3	36,210	4
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	121	12.00	13.07	1	12,000	1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	212	13.34	13.39			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	303	13.67	13.73			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	30	134.40	140.50			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	121	137.55	143.75			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	212	141.00	147.35			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	303	144.50	151.05			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	30	17.14	17.09			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	121	17.54	17.49			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	212	17.97	17.93			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	303	18.43	18.38			-

Total Volumes	
Today	Previous
13	3

Total Value	
Today	Previous
307.610	55.730

Total Open Interest	
Today	Previous
263	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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