

DERIVATIVES PRICELIST

CONTRACTS										Open Interest
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	August 19, 2022	
INDEX (N25I)										
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	27	3,387	3,415			-	
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	118	3,428	3,456			-	
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	209	3,476	3,505			-	
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	300	3,525	3,554			-	
INDEX (25MN)										
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	27	3,387	3,415			20	
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	118	3,428	3,456			-	
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	209	3,476	3,505			-	
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	300	3,525	3,554			-	
SINGLE STOCK FUTURE (SCOM)										
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	27	31.40	29.50			22	
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	118	32.12	31.92			6	
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	209	32.93	32.72			33	
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	300	33.75	33.54			4	
SINGLE STOCK FUTURE (EQTY)										
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	27	48.00	49.69	2	96,000	4	
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	118	49.34	52.58			-	
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	209	50.57	52.10			35	
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	300	51.83	53.41			11	
SINGLE STOCK FUTURE (KCBG)										
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	27	43.45	43.56			10	
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	118	43.46	43.56			-	
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	209	44.55	44.65			15	
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	300	45.65	45.77			-	
SINGLE STOCK FUTURE (EABL)										
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	27	154.45	157.50			16	
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	118	158.05	161.10			7	
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	209	162.00	165.15			-	
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	300	166.00	169.30			-	
SINGLE STOCK FUTURE (BATK)										
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	27	442.55	431.90			1	
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	118	452.80	452.30			-	
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	209	464.10	463.60			-	
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	300	475.65	475.20			-	
SINGLE STOCK FUTURE (ABSA)										
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	27	11.36	12.36	1	11,360	48	
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	118	12.70	12.00			38	
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	209	13.01	12.96			-	
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	300	13.34	13.28			-	
SINGLE STOCK FUTURE (NCBA)										
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	27	25.92	26.78			2	
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	118	26.52	27.40			-	
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	209	27.18	28.08			-	
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	300	27.86	28.78			-	
SINGLE STOCK FUTURE (COOP)										
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	27	11.54	12.71	2	23,090	5	
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	118	12.95	13.00			1	
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	209	13.28	13.33			-	
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	300	13.61	13.66			-	
SINGLE STOCK FUTURE (SCBK)										
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	27	138.90	137.65			3	
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	118	142.10	140.80			-	
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	209	145.65	144.35			-	
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	300	149.25	147.95			-	
SINGLE STOCK FUTURE (IMHP)										
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	27	17.03	17.08			-	
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	118	17.42	17.48			-	
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	209	17.86	17.91			-	
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	300	18.30	18.36			-	

Total Volumes	
Today	Previous
5	60

Total Value	
Today	Previous
130 450	1 489 860

Total Open Interest	
Today	Previous
283	281

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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