

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 22, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	24	3.359	3.387			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	115	3.400	3.428			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	206	3.447	3.476			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	297	3.495	3.525			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	24	3.359	3.387			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	115	3.400	3.428			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	206	3.447	3.476			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	297	3.495	3.525			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	24	30.45	31.40	7	213,200	22
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	115	30.92	32.12			6
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	206	31.69	32.93			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	297	32.48	33.75			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	24	48.70	48.00	3	146,100	6
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	115	50.33	49.34			2
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	206	50.57	50.57	1	50,570	36
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	297	52.87	51.83			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	24	43.02	43.45	1	43,020	10
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	115	43.46	43.46	2	86,920	9
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	206	44.55	44.55	3	133,650	18
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	297	45.89	45.65	3		-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	24	155.10	154.45			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	115	158.70	158.05			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	206	162.65	162.00			2
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	297	166.70	166.00			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	24	440.50	442.55	1	44,050	2
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	115	451.15	452.80			1
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	206	450.10	464.10	5	225,050	5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	297	473.90	475.65			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	24	12.17	11.36	6	73,050	49
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	115	12.53	12.70			38
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	206	12.84	13.01			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	297	13.16	13.34			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	24	26.26	25.92			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	115	26.86	26.52			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	206	27.53	27.18			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	297	28.22	27.86			-

Total Volumes	
Today	Previous
34	5

Total Value	
Today	Previous
1,071,650	130,450

Total Open Interest	
Today	Previous
300	283

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 - 10

Nominal:

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