

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 23, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	23	3,327	3,359			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	114	3,367	3,400			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	205	3,414	3,447			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	296	3,461	3,495			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	23	3,327	3,359			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	114	3,367	3,400			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	205	3,414	3,447			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	296	3,461	3,495			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	23	29.35	30.45	7	205,500	24
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	114	30.60	30.92			-
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	205	31.37	31.69			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	296	32.14	32.48			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	23	47.00	48.70	1	47,000	5
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	114	49.65	50.33			-
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	205	50.89	50.57			36
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	296	52.15	52.87			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	23	42.90	43.02	1	42,900	11
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	114	43.52	43.46			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	205	44.60	44.55			18
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	296	45.71	45.89			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	23	154.10	155.10			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	114	157.60	158.70			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	205	161.55	162.65			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	296	165.55	166.70			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	23	440.55	440.50	1	44,055	1
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	114	452.10	451.15			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	205	463.35	450.10			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	296	474.85	473.90			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	23	11.80	12.17	6	70,800	50
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	114	12.32	12.53			38
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	205	12.63	12.84			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	296	12.94	13.16			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	23	26.05	26.26			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	114	26.65	26.86			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	205	27.31	27.53			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	296	27.99	28.22			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	23	12.10	11.20			7
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	114	12.37	12.79			1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	205	12.68	13.11			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	296	13.00	13.43			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	23	137.25	136.30			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	114	140.40	139.40			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	205	143.90	142.90			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	296	147.50	146.45			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	23	17.02	17.07			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	114	17.41	17.46			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	205	17.84	17.90			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	296	18.28	18.34			-

Total Volumes	
Today	Previous
16	34

Total Value	
Today	Previous
410.255	1.071.650

Total Open Interest	
Today	Previous
302	300

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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