

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 25, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	21	3,278	3,299			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	112	3,316	3,338			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	203	3,363	3,385			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	294	3,409	3,432			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	21	3,278	3,299			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	112	3,316	3,338			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	203	3,363	3,385			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	294	3,409	3,432			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	21	28.55	29.21			24
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	112	29.20	29.88			3
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	203	29.93	30.62			63
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	294	30.67	31.38			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	21	48.19	48.18	1	48,190	6
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	112	49.00	49.28	3	147,000	3
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	203	50.81	50.51			36
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	294	52.07	51.76			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	21	42.17	43.11	7	295,250	12
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	112	41.90	43.09			2
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	203	42.95	44.17			18
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	294	44.02	45.27			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	21	154.25	154.30			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	112	157.80	157.85			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	203	161.70	161.75			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	294	165.75	165.80			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	21	441.80	461.70			1
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	112	451.85	472.25			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	203	463.10	484.00			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	294	474.60	496.05			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	21	11.84	11.64			50
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	112	12.11	11.91			38
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	203	12.41	12.21			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	294	12.72	12.51			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	21	26.56	26.55	2	53,120	-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	112	27.30	27.15			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	203	27.98	27.83			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	294	28.68	28.52			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	21	12.29	11.65			7
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	112	12.57	12.20			1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	203	12.89	12.73			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	294	13.21	13.05			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	21	136.45	137.25			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	112	139.55	140.35			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	203	143.05	143.90			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	294	146.60	147.45			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	21	17.41	17.06			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	112	17.81	17.45			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	203	18.25	17.89			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	294	18.71	18.33			-

Total Volumes	
Today	Previous
13	4

Total Value	
Today	Previous
543.560	47.150

Total Open Interest	
Today	Previous
303	302

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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