

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 29, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	17	3.267	3.269			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	108	3.306	3.308			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	199	3.352	3.355			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	290	3.398	3.401			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	17	3.267	3.269			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	108	3.306	3.308			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	199	3.352	3.355			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	290	3.398	3.401			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	17	28.01	28.14	4	112,070	22
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	108	28.97	28.79			-
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	199	29.69	29.51			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	290	30.43	30.24			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	17	48.23	49.36			6
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	108	49.33	50.50			3
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	199	50.56	51.75			36
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	290	51.81	53.03			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	17	41.59	41.08	1	41,590	12
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	108	41.35	41.03			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	199	42.38	42.05			18
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	290	43.43	43.09			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	17	153.40	153.45			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	108	156.90	157.00			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	199	160.80	160.90			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	290	164.75	164.90			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	17	441.15	441.35			1
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	108	451.25	451.60			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	199	462.45	462.80			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	290	473.90	474.25			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	17	11.68	11.74			50
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	108	12.01	12.01	18	216,180	20
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	199	12.25	12.31			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	290	12.55	12.61			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	17	28.93	28.64			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	108	29.59	29.30			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	199	30.32	30.03			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	290	31.07	30.77			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	17	11.35	12.09	1	11,350	7
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	108	12.61	12.37			1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	199	12.93	12.68			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	290	13.25	12.99			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	17	136.60	136.40			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	108	139.70	139.55			-
16-Mar-23	KE8000002158	May 16, 2022	March 16, 2023	199	143.20	143.05			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	290	146.75	146.60			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	17	17.04	17.20			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	108	17.43	17.60			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	199	17.87	18.04			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	290	18.31	18.49			-

Total Volumes	
Today	Previous
24	-

Total Value	
Today	Previous
381,190	-

Total Open Interest	
Today	Previous
283	303

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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