

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 30, 2022
INDEX (N25I)									
15-Sep-22	KE7000005457	September 17, 2021	September 15, 2022	16	3.267	3.267			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	107	3.305	3.306			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	198	3.351	3.352			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	289	3.397	3.398			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	16	3.267	3.267			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	107	3.305	3.306			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	198	3.352	3.352			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	289	3.398	3.398			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	16	28.27	28.01			22
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	107	28.91	28.97			6
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	198	29.63	29.69			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	289	30.36	30.43			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	16	48.12	48.23			6
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	107	49.22	49.33			3
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	198	50.44	50.56			36
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	289	51.68	51.81			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	16	40.00	41.59	2	80,000	14
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	107	41.04	41.35			1
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	198	42.06	42.38			18
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	289	43.10	43.43			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	16	153.35	153.40			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	107	156.85	156.90			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	198	160.75	160.80			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	289	164.75	164.75			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	16	448.60	441.15			1
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	107	458.80	451.25			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	198	470.20	462.45			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	289	481.85	473.90			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	16	11.88	11.68			50
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	107	12.15	12.01			20
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	198	12.45	12.25			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	289	12.76	12.55			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	16	29.07	28.93			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	107	29.73	29.59			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	198	30.47	30.32			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	289	31.23	31.07			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	16	11.35	11.35	1	11,350	7
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	107	12.61	12.61			1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	198	12.92	12.93			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	289	13.24	13.25			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	16	136.30	136.60			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	107	139.40	139.70			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	198	142.90	143.20			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	289	146.40	146.75			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	16	17.04	17.04			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	107	17.43	17.43			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	198	17.86	17.87			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	289	18.31	18.31			-

Total Volumes	
Today	Previous
3	24

Total Value	
Today	Previous
91,350	381,190

Total Open Interest	
Today	Previous
285	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

Nominal:

INDEX-100
MINI-INDEX - 10

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