

DERIVATIVES PRICELIST

CONTRACTS										Open Interest	
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value		September 7, 2022	
INDEX (N25I)											
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	8	3.388	3.434				-	
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	99	3.426	3.473				-	
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	190	3.474	3.521				-	
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	281	3.520	3.569				-	
INDEX (25MN)											
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	8	3.388	3.434				20	
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	99	3.426	3.473				-	
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	190	3.474	3.521				-	
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	281	3.520	3.569				-	
SINGLE STOCK FUTURE (SCOM)											
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	8	29.88	30.50				22	
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	99	30.55	31.79				3	
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	190	31.31	32.57				66	
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	281	32.07	33.37				4	
SINGLE STOCK FUTURE (EQTY)											
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	8	49.41	50.90				12	
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	99	50.51	51.19				3	
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	190	51.76	52.45				21	
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	281	53.02	53.74				11	
SINGLE STOCK FUTURE (KCBG)											
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	8	42.00	42.58	1	42,000		16	
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	99	42.24	42.71				2	
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	190	43.29	43.77				18	
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	281	44.35	44.84				-	
SINGLE STOCK FUTURE (EABL)											
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	8	157.15	155.70				19	
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	99	160.65	159.15				7	
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	190	164.65	163.10				-	
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	281	168.65	167.10				-	
SINGLE STOCK FUTURE (BATAK)											
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	8	450.50	463.85				2	
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	99	460.55	474.20				-	
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	190	471.95	485.95				5	
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	281	483.50	497.85				-	
SINGLE STOCK FUTURE (ABSA)											
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	8	12.01	12.02				50	
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	99	12.28	12.28				20	
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	190	12.59	12.59				-	
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	281	12.89	12.90				-	
SINGLE STOCK FUTURE (NCBA)											
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	8	33.04	30.25				4	
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	99	33.77	33.01				-	
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	190	34.61	33.83				-	
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	281	35.46	34.66				-	
SINGLE STOCK FUTURE (COOP)											
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	8	12.66	12.13				8	
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	99	12.95	13.00				1	
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	190	13.27	13.32				-	
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	281	13.59	13.65				-	
SINGLE STOCK FUTURE (SCBK)											
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	8	141.15	140.40				3	
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	99	144.30	143.55				-	
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	190	147.85	147.10				-	
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	281	151.50	150.70				-	
SINGLE STOCK FUTURE (IMHP)											
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	8	17.02	17.02				-	
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	99	17.40	17.40				-	
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	190	17.83	17.83				-	
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	281	18.27	18.27				-	

Total Volumes	
Today	Previous
1	29

Total Value	
Today	Previous
42.000	1.011.220

Total Open Interest	
Today	Previous
287	286

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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