

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
September 12, 2022									
INDEX (N25I)									
15-Sep-22	KE7000005457	September 17, 2021	September 15, 2022	3	3.300	3.337			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	94	3.335	3.375			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	185	3.382	3.422			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	276	3.428	3.468			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	3	3.300	3.337			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	94	3.335	3.375			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	185	3.382	3.422			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	276	3.428	3.468			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	3	28.66	29.50			22
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	94	29.29	29.37			26
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	185	30.01	30.67			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	276	30.75	31.42			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	3	47.87	50.00			14
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	94	48.92	49.72			23
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	185	50.13	50.95			3
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	276	51.36	52.20			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	3	41.82	42.48			16
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	94	41.73	42.43			18
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	185	42.76	43.48			2
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	276	43.81	44.55			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	3	152.05	153.10			19
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	94	155.35	156.50			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	185	159.20	160.40			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	276	163.10	164.30			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	3	450.15	450.30			3
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	94	460.00	460.35			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	185	471.40	471.75			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	276	482.95	483.35			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	3	11.95	11.96			51
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	94	12.22	12.23			21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	185	12.52	12.53			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	276	12.83	12.84			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	3	33.11	33.03			4
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	94	33.84	33.76			2
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	185	34.67	34.60			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	276	35.52	35.45			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	3	12.45	12.56			8
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	94	12.73	12.84			1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	185	13.04	13.16			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	276	13.36	13.48			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	3	139.30	139.10			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	94	142.35	142.20			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	185	145.85	145.70			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	276	149.45	149.30			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	3	16.96	17.01			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	94	17.33	17.39			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	185	17.76	17.82			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	276	18.19	18.26			-

Total Volumes	
Today	Previous
-	14

Total Value	
Today	Previous
-	431 940

Total Open Interest	
Today	Previous
316	316

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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