

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 14, 2022									
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	1	3.267	3.300			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	92	3.301	3.335			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	183	3.347	3.382			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	274	3.392	3.428			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	1	3.267	3.300			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	92	3.301	3.335			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	183	3.347	3.382			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	274	3.392	3.428			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	1	28.20	28.66			22
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	92	28.81	29.29			26
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	183	29.53	30.01			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	274	30.25	30.75			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	1	47.52	47.87	3	142,580	14
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	92	48.58	48.92			23
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	183	49.79	50.13			3
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	274	51.01	51.36			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	1	42.00	41.82	1	42,000	16
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	92	40.79	41.73			18
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	183	41.80	42.76			2
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	274	42.82	43.81			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	1	151.25	152.05			19
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	92	154.50	155.35			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	183	158.35	159.20			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	274	162.20	163.10			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	1	447.55	450.15			3
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	92	457.20	460.00			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	183	468.55	471.40			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	274	480.00	482.95			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	1	11.50	11.95	4	46,000	47
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	92	11.95	12.22			21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	183	12.25	12.52			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	274	12.55	12.83			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	1	32.11	33.11	1	32,110	3
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	92	33.56	33.84			2
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	183	34.40	34.67			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	274	35.24	35.52			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	1	12.45	12.45			8
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	92	12.72	12.73			1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	183	13.04	13.04			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	274	13.35	13.36			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	1	139.25	139.30			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	92	142.25	142.35			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	183	145.80	145.85			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	274	149.35	149.45			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	1	17.00	16.96			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	92	17.37	17.33			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	183	17.80	17.76			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	274	18.24	18.19			-

Total Volumes	
Today	Previous
9	7

Total Value	
Today	Previous
262,690	-

Total Open Interest	
Today	Previous
311	314

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 109

Nominal:

INDEX-100
MINI-INDEX - 10

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