

DERIVATIVES PRICELIST

CONTRACTS									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 15, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	-	3.205	3.267			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	91	3.238	3.301			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	182	3.283	3.347			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	273	3.328	3.392			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	-	3.205	3.267	20	641,000	-
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	91	3.238	3.301			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	182	3.283	3.347			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	273	3.328	3.392			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	-	26.85	28.20	23	617,500	-
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	91	26.82	28.81	3	80,460	23
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	182	28.11	29.53			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	273	28.79	30.25			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	-	47.50	47.52	14	666,000	-
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	91	47.29	48.58	2	94,580	5
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	182	49.79	49.79	2	99,580	21
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	273	50.94	51.01			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	-	40.35	42.00	16	645,600	-
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	91	40.22	40.79			2
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	182	41.80	41.80	29	1,212,200	13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	273	42.22	42.82			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	-	150.25	151.25	21	315,530	-
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	91	153.45	154.50			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	182	157.25	158.35			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	273	161.10	162.20			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	-	443.25	447.55	3	132,975	-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	91	452.75	457.20			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	182	463.95	468.55			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	273	475.30	480.00			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	-	11.35	11.50	47	533,450	-
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	91	11.59	11.95			21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	182	11.88	12.25			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	273	12.17	12.55			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	-	32.75	32.11	3	98,250	-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	91	30.52	33.56	3	91,580	5
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	182	34.28	34.40			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	273	35.12	35.24			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	-	12.40	12.45	13	161,130	-
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	91	12.67	12.72			1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	182	12.98	13.04			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	273	13.30	13.35			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	-	138.25	139.25	3	41,475	-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	91	141.20	142.25			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	182	144.70	145.80			-
15-Jun-23	KE8000002762	June 17, 2022	June 15, 2023	273	148.25	149.35			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	-	16.95	17.00			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	91	17.31	17.37			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	182	17.74	17.80			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	273	18.18	18.24			-

Total Volumes	
Today	Previous
202	9

Total Value	
Today	Previous
5.431.310	262.690

Total Open Interest	
Today	Previous
151	311

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 - 10

Nominal:

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