

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										December 5, 2022
INDEX (N25I)										
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	10	3.052	3.083				-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	101	3.090	3.122				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	192	3.132	3.166				-
21-Sep-23	KE80000003767	September 16, 2022	September 21, 2023	290	3.181	3.215				-
INDEX (25MN)										
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	10	3.052	3.083				-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	101	3.090	3.122				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	192	3.132	3.166				-
21-Sep-23	KE80000003650	September 16, 2022	September 21, 2023	290	3.181	3.215				-
SINGLE STOCK FUTURE (SCOM)										
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	10	24.35	24.40	10	243.500		101
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	101	24.24	24.98				34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	192	24.84	25.60				49
21-Sep-23	KE80000003874	September 16, 2022	September 21, 2023	290	25.52	26.29				-
SINGLE STOCK FUTURE (EQTY)										
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	10	45.07	45.14				29
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	101	46.12	46.21				10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	192	47.26	47.35				10
21-Sep-23	KE80000004096	September 16, 2022	September 21, 2023	290	48.55	48.65				-
SINGLE STOCK FUTURE (KCBG)										
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	10	36.60	36.82				14
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	101	37.46	37.70				20
15-Jun-23	KE8000000313	June 17, 2022	June 15, 2023	192	38.39	38.63				-
21-Sep-23	KE80000004104	September 16, 2022	September 21, 2023	290	39.44	39.69				-
SINGLE STOCK FUTURE (EABL)										
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	10	163.20	164.55				10
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	101	167.05	168.45				3
15-Jun-23	KE80000003320	June 17, 2022	June 15, 2023	192	171.20	172.65				-
21-Sep-23	KE80000004328	September 16, 2022	September 21, 2023	290	175.85	177.35				-
SINGLE STOCK FUTURE (BATK)										
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	10	435.60	435.85				4
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	101	445.85	446.20				5
15-Jun-23	KE80000003437	June 17, 2022	June 15, 2023	192	456.85	457.25				-
21-Sep-23	KE80000004435	September 16, 2022	September 21, 2023	290	469.30	469.70				-
SINGLE STOCK FUTURE (ABSA)										
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	10	12.00	11.82	10	120.000		11
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	101	12.30	12.10				21
15-Jun-23	KE80000003544	June 17, 2022	June 15, 2023	192	12.60	12.40				-
21-Sep-23	KE80000004542	September 16, 2022	September 21, 2023	290	12.95	12.74				-
SINGLE STOCK FUTURE (NCBA)										
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	10	33.05	33.06				6
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	101	33.82	33.85				35
15-Jun-23	KE80000002439	June 17, 2022	June 15, 2023	192	34.66	34.69				-
21-Sep-23	KE80000004658	September 16, 2022	September 21, 2023	290	35.60	35.63				-
SINGLE STOCK FUTURE (COOP)										
15-Dec-22	KE80000001548	May 16, 2022	December 15, 2022	10	11.97	12.07				3
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	101	12.25	12.36				-
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	192	12.55	12.67				-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	290	12.89	13.01				-
SINGLE STOCK FUTURE (SCBK)										
15-Dec-22	KE80000001654	May 16, 2022	December 15, 2022	10	144.05	144.00	2	28,810		10
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	101	149.65	150.00				-
15-Jun-23	KE80000002652	June 17, 2022	June 15, 2023	192	153.30	153.70				-
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	290	157.50	157.90				-
SINGLE STOCK FUTURE (IMHP)										
15-Dec-22	KE80000001878	May 16, 2022	December 15, 2022	10	16.82	16.78				1
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	101	17.22	17.18				-
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	192	17.64	17.61				-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	290	18.13	18.09				-

Total Volumes	
Today	Previous
22	2

Total Value	
Today	Previous
392 310	28 800

Total Open Interest	
Today	Previous
376	379

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:

MINI-INDEX - 10

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