

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										November 3, 2022
INDEX (N25I)										
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	42	3,111	3,113				-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	133	3,156	3,158				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	224	3,200	3,202				-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	322	3,247	3,249				-
INDEX (25MN)										
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	42	3,111	3,113				-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	133	3,156	3,158				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	224	3,200	3,202				-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	322	3,247	3,249				-
SINGLE STOCK FUTURE (SCOM)										
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	42	24.99	25.29	6	149,970		89
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	133	25.62	25.63				33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	224	26.26	26.26				4
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	322	26.95	26.96				-
SINGLE STOCK FUTURE (EQTY)										
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	42	46.26	46.00				27
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	133	47.42	47.64				11
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	224	48.60	48.82				10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	322	49.89	50.12				1
SINGLE STOCK FUTURE (KCBG)										
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	42	36.64	36.90	3	109,920		14
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	133	37.46	37.84				13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	224	38.39	38.77				-
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	322	39.41	39.80				-
SINGLE STOCK FUTURE (EABL)										
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	42	166.55	166.55	7	116,585		10
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	133	171.00	171.55				-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	224	175.20	175.75				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	322	179.85	180.45				-
SINGLE STOCK FUTURE (BATAK)										
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	42	431.05	435.60				2
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	133	441.95	446.20				5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	224	452.85	457.20				-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	322	464.85	469.35				-
SINGLE STOCK FUTURE (ABSA)										
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	42	11.59	11.30				21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	133	11.88	11.83				10
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	224	12.18	12.13				-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	322	12.50	12.45				-
SINGLE STOCK FUTURE (NCBA)										
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	42	31.74	30.54				8
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	133	32.55	31.31				35
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	224	33.35	32.09				-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	322	34.24	32.94				-
SINGLE STOCK FUTURE (COOP)										
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	42	11.84	11.75				2
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	133	12.14	12.20				-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	224	12.44	12.50				-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	322	12.77	12.83				-
SINGLE STOCK FUTURE (SCBK)										
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	42	139.05	140.15				2
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	133	142.55	143.40				-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	224	146.10	146.90				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	322	149.95	150.80				-
SINGLE STOCK FUTURE (IMHP)										
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	42	17.13	17.00				-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	133	17.56	17.57				-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	224	18.00	18.00				-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	322	18.48	18.48				-

Total Volumes	
Today	Previous
16	23

Total Value	
Today	Previous
376 475	527 300

Total Open Interest	
Today	Previous
297	298

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
MAIN INDEX

Nominal:

INDEX-100
MINI-INDEX - 10

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