

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 8, 2022
INDEX (N25I)									
15-Dec-22	KE70000004984	December 17, 2021	December 15, 2022	37	3.078	3.086			-
16-Mar-23	KE70000008214	March 18, 2022	March 16, 2023	128	3.122	3.131			-
15-Jun-23	KE80000002983	June 17, 2022	June 15, 2023	219	3.166	3.175			-
21-Sep-23	KE80000003767	September 16, 2022	September 21, 2023	317	3.215	3.224			-
INDEX (25MN)									
15-Dec-22	KE70000004879	December 17, 2021	December 15, 2022	37	3.078	3.086			-
16-Mar-23	KE70000009105	March 18, 2022	March 16, 2023	128	3.122	3.131			-
15-Jun-23	KE80000002876	June 17, 2022	June 15, 2023	219	3.166	3.175			-
21-Sep-23	KE80000003650	September 16, 2022	September 21, 2023	317	3.215	3.224			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE70000007109	December 17, 2021	December 15, 2022	37	25.63	25.12	2	51.260	89
16-Mar-23	KE70000008438	March 18, 2022	March 16, 2023	128	25.50	25.62	1	25.500	33
15-Jun-23	KE80000003098	June 17, 2022	June 15, 2023	219	26.44	26.39			4
21-Sep-23	KE80000003874	September 16, 2022	September 21, 2023	317	27.16	27.11			-
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE70000007216	December 17, 2021	December 15, 2022	37	45.00	45.30	1	45.000	27
16-Mar-23	KE70000008545	March 18, 2022	March 16, 2023	128	45.92	46.45			11
15-Jun-23	KE80000003106	June 17, 2022	June 15, 2023	219	47.06	47.60			10
21-Sep-23	KE80000004096	September 16, 2022	September 21, 2023	317	48.34	48.90			-
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE70000007323	December 17, 2021	December 15, 2022	37	35.99	36.25			12
16-Mar-23	KE70000008768	March 18, 2022	March 16, 2023	128	37.17	37.17	3	111.510	13
15-Jun-23	KE80000003213	June 17, 2022	June 15, 2023	219	37.82	38.09			-
21-Sep-23	KE80000004104	September 16, 2022	September 21, 2023	317	38.84	39.13			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE70000007430	December 17, 2021	December 15, 2022	37	160.00	159.55			8
16-Mar-23	KE70000008875	March 18, 2022	March 16, 2023	128	164.05	163.60			-
15-Jun-23	KE80000003320	June 17, 2022	June 15, 2023	219	168.15	167.65			-
21-Sep-23	KE80000004328	September 16, 2022	September 21, 2023	317	172.70	172.20			-
SINGLE STOCK FUTURE (BATAK)									
15-Dec-22	KE70000007547	December 17, 2021	December 15, 2022	37	423.00	422.80	1	42.300	4
16-Mar-23	KE70000008982	March 18, 2022	March 16, 2023	128	433.35	433.50			5
15-Jun-23	KE80000003437	June 17, 2022	June 15, 2023	219	444.15	444.25			-
21-Sep-23	KE80000004435	September 16, 2022	September 21, 2023	317	456.25	456.35			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE70000007653	December 17, 2021	December 15, 2022	37	11.78	11.78			22
16-Mar-23	KE70000009097	March 18, 2022	March 16, 2023	128	12.07	11.78			-
15-Jun-23	KE80000003544	June 17, 2022	June 15, 2023	219	12.37	12.38			-
21-Sep-23	KE80000004542	September 16, 2022	September 21, 2023	317	12.71	12.71			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE80000001324	May 16, 2022	December 15, 2022	37	31.85	31.71			8
16-Mar-23	KE80000001985	May 16, 2022	March 16, 2023	128	32.66	32.51			35
15-Jun-23	KE80000002439	June 17, 2022	June 15, 2023	219	33.47	33.32			-
21-Sep-23	KE80000004658	September 16, 2022	September 21, 2023	317	34.38	34.23			-
SINGLE STOCK FUTURE (COOP)									
15-Dec-22	KE80000001548	May 16, 2022	December 15, 2022	37	11.66	11.98	2	23.320	2
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	128	12.33	12.28			-
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	219	12.64	12.59			-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	317	12.98	12.93			-
SINGLE STOCK FUTURE (SCBK)									
15-Dec-22	KE80000001654	May 16, 2022	December 15, 2022	37	136.35	136.40			2
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	128	139.80	139.85			-
15-Jun-23	KE80000002652	June 17, 2022	June 15, 2023	219	143.30	143.30			-
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	317	147.15	147.20			-
SINGLE STOCK FUTURE (IMHP)									
15-Dec-22	KE80000001878	May 16, 2022	December 15, 2022	37	17.11	17.11			-
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	128	17.54	17.55			-
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	219	17.98	17.98			-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	317	18.47	18.47			-

Total Volumes	
Today	Previous
10	13

Total Value	
Today	Previous
298,890	194,660

Total Open Interest	
Today	Previous
285	285

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:

INDEX-100
MINI-INDEX - 10

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