

DERIVATIVES PRICELIST

DERIVATIVES PRICES										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
										November 11, 2022
INDEX (N25I)										
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	34	3.092	3.100				-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	125	3.137	3.144				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	216	3.181	3.188				-
21-Sep-23	KE80000003767	September 16, 2022	September 21, 2023	314	3.231	3.237				-
INDEX (25MN)										
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	34	3.092	3.100				-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	125	3.137	3.144				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	216	3.181	3.188				-
21-Sep-23	KE80000003650	September 16, 2022	September 21, 2023	314	3.231	3.237				-
SINGLE STOCK FUTURE (SCOM)										
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	34	25.39	25.40				95
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	125	26.04	26.30				34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	216	26.69	26.95				4
21-Sep-23	KE80000003874	September 16, 2022	September 21, 2023	314	27.42	27.69				-
SINGLE STOCK FUTURE (EQTY)										
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	34	45.35	44.85				29
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	125	46.51	48.56				10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	216	47.66	47.62				10
21-Sep-23	KE80000004096	September 16, 2022	September 21, 2023	314	48.97	48.91				-
SINGLE STOCK FUTURE (KCBG)										
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	34	39.00	37.10	1	39,000		11
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	125	36.87	36.62				13
15-Jun-23	KE8000000313	June 17, 2022	June 15, 2023	216	37.79	37.53				-
21-Sep-23	KE80000004104	September 16, 2022	September 21, 2023	314	38.83	38.55				-
SINGLE STOCK FUTURE (EABL)										
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	34	158.35	158.70				10
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	125	162.40	162.65				-
15-Jun-23	KE80000003320	June 17, 2022	June 15, 2023	216	166.45	166.70				-
21-Sep-23	KE80000004328	September 16, 2022	September 21, 2023	314	171.00	171.25				-
SINGLE STOCK FUTURE (BATK)										
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	34	427.35	424.10				3
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	125	438.20	438.30				5
15-Jun-23	KE80000003437	June 17, 2022	June 15, 2023	216	449.15	449.20				-
21-Sep-23	KE80000004435	September 16, 2022	September 21, 2023	314	461.50	461.40				-
SINGLE STOCK FUTURE (ABSA)										
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	34	11.77	11.92				21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	125	12.22	12.22	21	256,620		21
15-Jun-23	KE80000003544	June 17, 2022	June 15, 2023	216	12.37	12.53				-
21-Sep-23	KE80000004542	September 16, 2022	September 21, 2023	314	12.71	12.87				-
SINGLE STOCK FUTURE (NCBA)										
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	34	31.88	32.19				8
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	125	32.49	33.00				35
15-Jun-23	KE80000002439	June 17, 2022	June 15, 2023	216	33.50	33.82				-
21-Sep-23	KE80000004658	September 16, 2022	September 21, 2023	314	34.42	34.74				-
SINGLE STOCK FUTURE (COOP)										
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	34	11.92	11.87				2
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	125	12.22	12.17				-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	216	12.52	12.47				-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	314	12.87	12.81				-
SINGLE STOCK FUTURE (SCBK)										
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	34	137.75	137.80				2
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	125	141.25	141.25				-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	216	144.75	144.80				-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	314	148.75	148.70				-
SINGLE STOCK FUTURE (IMHP)										
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	34	17.25	17.15				-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	125	17.68	17.58				-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	216	18.13	18.02				-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	314	18.62	18.51				-

Total Volumes	
Today	Previous
22	10

Total Value	
Today	Previous
295 620	427 575

Total Open Interest	
Today	Previous
313	293

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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