

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 23, 2022									
INDEX (N25I)									
15-Dec-22	KE7000004984	December 17, 2021	December 15, 2022	22	3.100	3.092			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	113	3.143	3.135			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	204	3.187	3.179			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	302	3.236	3.229			-
INDEX (25MN)									
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	22	3.100	3.092			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	113	3.143	3.135			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	204	3.187	3.179			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	302	3.236	3.229			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	22	25.08	25.08			94
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	113	25.70	25.71			34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	204	26.34	26.00			49
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	302	27.06	27.06			-
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	22	45.14	45.20			29
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	113	46.26	46.32			10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	204	47.41	47.47			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	302	48.70	48.77			-
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	22	36.57	36.43			14
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	113	37.47	37.33			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	204	38.40	38.26			-
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	302	39.45	39.30			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	22	167.25	167.05			10
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	113	171.40	171.20			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	204	175.65	175.45			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	302	180.45	180.25			-
SINGLE STOCK FUTURE (BATK)									
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	22	436.35	430.95			4
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	113	447.15	441.60			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	204	458.25	452.60			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	302	470.75	464.95			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	22	11.64	11.64			21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	113	11.92	11.93			21
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	204	12.22	12.22			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	302	12.55	12.56			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	22	30.96	30.95	1	30,960	6
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	113	31.20	31.72			35
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	204	31.97	32.51			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	302	32.85	33.40			-
SINGLE STOCK FUTURE (COOP)									
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	22	11.89	12.09	2	23,790	3
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	113	12.95	12.39			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	204	13.27	12.70			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	302	13.64	13.04			-
SINGLE STOCK FUTURE (SCBK)									
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	22	140.00	139.95	2	28,000	6
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	113	144.65	143.40			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	204	148.25	147.00			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	302	152.30	151.00			-
SINGLE STOCK FUTURE (IMHP)									
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	22	17.96	16.96	1	17,960	1
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	113	17.48	17.38			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	204	17.91	17.81			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	302	18.40	18.30			-

Total Volumes	
Today	Previous
6	10

Total Value	
Today	Previous
100.710	260.000

Total Open Interest	
Today	Previous
372	371

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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