

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 24, 2022
INDEX (N25I)									
15-Dec-22	KE7000004984	December 17, 2021	December 15, 2022	21	3.100	3.100			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	112	3.142	3.143			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	203	3.186	3.187			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	301	3.236	3.236			-
INDEX (25MN)									
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	21	3.100	3.100			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	112	3.142	3.143			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	203	3.186	3.187			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	301	3.236	3.236			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	21	24.93	25.08			94
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	112	25.54	25.70			34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	203	26.17	26.34			49
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	301	26.89	27.06			-
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	21	45.59	45.14			29
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	112	46.71	46.26			10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	203	47.87	47.41			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	301	49.17	48.70			-
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	21	36.61	36.57			14
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	112	37.51	37.47			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	203	38.45	38.40			-
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	301	39.50	39.45			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	21	166.50	167.25			10
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	112	170.60	171.40			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	203	174.80	175.65			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	301	179.60	180.45			-
SINGLE STOCK FUTURE (BATK)									
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	21	434.30	436.35			4
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	112	444.95	447.15			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	203	456.05	458.25			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	301	468.45	470.75			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	21	11.53	11.64			21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	112	11.82	11.92			21
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	203	12.11	12.22			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	301	12.44	12.55			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	21	32.05	30.96			6
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	112	32.84	31.20			35
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	203	33.65	31.97			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	301	34.57	32.85			-
SINGLE STOCK FUTURE (COOP)									
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	21	12.44	11.89			3
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	112	12.74	12.95			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	203	13.06	13.27			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	301	13.42	13.64			-
SINGLE STOCK FUTURE (SCBK)									
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	21	140.05	140.00	2	28,010	8
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	112	146.70	144.65			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	203	150.35	148.25			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	301	154.45	152.30			-
SINGLE STOCK FUTURE (IMHP)									
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	21	17.05	17.96			1
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	112	17.47	17.48			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	203	17.90	17.91			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	301	18.39	18.40			-

Total Volumes	
Today	Previous
2	6

Total Value	
Today	Previous
28.010	100.710

Total Open Interest	
Today	Previous
374	372

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:

INDEX-100
MINI-INDEX - 10

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