

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 28, 2022
INDEX (N25I)										
15-Dec-22		KE7000006986	December 17, 2021	December 15, 2022	17	3.101	3.108			-
16-Mar-23		KE7000008214	March 18, 2022	March 16, 2023	108	3.142	3.150			-
15-Jun-23		KE8000002983	June 17, 2022	June 15, 2023	199	3.185	3.194			-
21-Sep-23		KE80000003767	September 16, 2022	September 21, 2023	297	3.235	3.244			-
INDEX (25MN)										
15-Dec-22		KE7000006879	December 17, 2021	December 15, 2022	17	3.101	3.108			-
16-Mar-23		KE7000009105	March 18, 2022	March 16, 2023	108	3.142	3.150			-
15-Jun-23		KE8000002876	June 17, 2022	June 15, 2023	199	3.185	3.194			-
21-Sep-23		KE80000003650	September 16, 2022	September 21, 2023	297	3.235	3.244			-
SINGLE STOCK FUTURE (SCOM)										
15-Dec-22		KE7000007109	December 17, 2021	December 15, 2022	17	25.30	24.72	2	50.600	96
16-Mar-23		KE7000008438	March 18, 2022	March 16, 2023	108	25.36	25.33			34
15-Jun-23		KE80000003098	June 17, 2022	June 15, 2023	199	25.99	25.96			49
21-Sep-23		KE80000003874	September 16, 2022	September 21, 2023	297	26.70	26.67			-
SINGLE STOCK FUTURE (EQTY)										
15-Dec-22		KE7000007216	December 17, 2021	December 15, 2022	17	45.76	46.09			29
16-Mar-23		KE7000008545	March 18, 2022	March 16, 2023	108	46.87	47.22			10
15-Jun-23		KE80000003106	June 17, 2022	June 15, 2023	199	48.03	48.39			10
21-Sep-23		KE80000004096	September 16, 2022	September 21, 2023	297	49.35	49.71			-
SINGLE STOCK FUTURE (KCBG)										
15-Dec-22		KE7000007323	December 17, 2021	December 15, 2022	17	36.84	36.71			14
16-Mar-23		KE7000008768	March 18, 2022	March 16, 2023	108	37.74	37.61			20
15-Jun-23		KE80000003213	June 17, 2022	June 15, 2023	199	38.67	38.54			-
21-Sep-23		KE80000004104	September 16, 2022	September 21, 2023	297	39.73	39.60			-
SINGLE STOCK FUTURE (EABL)										
15-Dec-22		KE7000007430	December 17, 2021	December 15, 2022	17	165.65	166.55			10
16-Mar-23		KE7000008875	March 18, 2022	March 16, 2023	108	169.65	170.30			-
15-Jun-23		KE80000003320	June 17, 2022	June 15, 2023	199	173.85	174.50			-
21-Sep-23		KE80000004328	September 16, 2022	September 21, 2023	297	178.60	179.30			-
SINGLE STOCK FUTURE (BATK)										
15-Dec-22		KE7000007547	December 17, 2021	December 15, 2022	17	429.05	429.25			4
16-Mar-23		KE7000008982	March 18, 2022	March 16, 2023	108	439.45	439.75			5
15-Jun-23		KE80000003437	June 17, 2022	June 15, 2023	199	450.30	450.70			-
21-Sep-23		KE80000004435	September 16, 2022	September 21, 2023	297	462.65	463.00			-
SINGLE STOCK FUTURE (ABSA)										
15-Dec-22		KE7000007653	December 17, 2021	December 15, 2022	17	11.43	11.69			21
16-Mar-23		KE7000009097	March 18, 2022	March 16, 2023	108	11.70	11.97			21
15-Jun-23		KE80000003544	June 17, 2022	June 15, 2023	199	11.99	12.27			-
21-Sep-23		KE80000004542	September 16, 2022	September 21, 2023	297	12.32	12.60			-
SINGLE STOCK FUTURE (NCBA)										
15-Dec-22		KE8000001324	May 16, 2022	December 15, 2022	17	32.93	32.95			6
16-Mar-23		KE8000001985	May 16, 2022	March 16, 2023	108	33.73	33.75			35
15-Jun-23		KE80000002439	June 17, 2022	June 15, 2023	199	34.56	34.59			-
21-Sep-23		KE80000004658	September 16, 2022	September 21, 2023	297	35.51	35.54			-
SINGLE STOCK FUTURE (COOP)										
15-Dec-22		KE8000001548	May 16, 2022	December 15, 2022	17	12.48	12.49			3
16-Mar-23		KE8000002090	May 16, 2022	March 16, 2023	108	12.78	12.79			-
15-Jun-23		KE80000002546	June 17, 2022	June 15, 2023	199	13.10	13.11			-
21-Sep-23		KE80000004765	September 16, 2022	September 21, 2023	297	13.46	13.47			-
SINGLE STOCK FUTURE (SCBK)										
15-Dec-22		KE8000001654	May 16, 2022	December 15, 2022	17	142.85	143.40			8
16-Mar-23		KE8000002108	May 16, 2022	March 16, 2023	108	146.30	146.90			-
15-Jun-23		KE80000002652	June 17, 2022	June 15, 2023	199	149.90	150.35			-
21-Sep-23		KE80000004872	September 16, 2022	September 21, 2023	297	154.00	154.70			-
SINGLE STOCK FUTURE (IMHP)										
15-Dec-22		KE8000001878	May 16, 2022	December 15, 2022	17	16.99	17.05			1
16-Mar-23		KE80000002215	May 16, 2022	March 16, 2023	108	17.40	17.47			-
15-Jun-23		KE80000002769	June 17, 2022	June 15, 2023	199	17.83	17.90			-
21-Sep-23		KE80000004989	September 16, 2022	September 21, 2023	297	18.32	18.39			-

Total Volumes	
Today	Previous
2	2

Total Value	
Today	Previous
50 600	33 310

Total Open Interest	
Today	Previous
376	374

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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