

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 3, 2022
INDEX (N25I)									
15-Dec-22	KE7000004984	December 17, 2021	December 15, 2022	73	3.117	3.125			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	164	3.162	3.170			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	255	3.205	3.212			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	353	3.252	3.260			-
INDEX (25MN)									
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	73	3.117	3.125			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	164	3.162	3.170			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	255	3.205	3.212			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	353	3.252	3.260			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	73	24.81	24.15	17	421,800	57
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	164	25.78	26.01			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	255	26.41	26.65			4
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	353	27.11	27.35			-
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	73	46.94	47.24			25
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	164	48.12	48.42			21
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	255	49.30	49.61			11
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	353	50.61	50.93			1
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	73	41.11	41.15			15
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	164	42.15	42.19			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	255	43.18	43.22			-
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	353	44.33	44.37			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	73	149.85	144.40			11
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	164	153.60	148.00			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	255	157.40	151.65			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	353	161.55	155.65			-
SINGLE STOCK FUTURE (BATK)									
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	73	450.10	447.40			2
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	164	461.40	458.65			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	255	472.70	469.85			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	353	485.30	482.40			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	73	11.48	11.64			21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	164	11.77	11.94			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	255	12.06	12.23			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	353	12.38	12.55			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	73	30.99	30.81			9
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	164	31.77	31.59			35
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	255	32.55	32.36			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	353	33.41	33.22			-

Total Volumes	
Today	Previous
17	2

Total Value	
Today	Previous
421 800	48 300

Total Open Interest	
Today	Previous
264	261

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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