

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 5, 2022
INDEX (N25I)									
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	71	3,040	3,086			-
16-Mar-23	KE70000008214	March 18, 2022	March 16, 2023	162	3,083	3,131			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	253	3,125	3,173			-
21-Sep-23	KE80000003767	September 16, 2022	September 21, 2023	351	3,171	3,220			-
INDEX (25MN)									
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	71	3,040	3,086			-
16-Mar-23	KE70000009105	March 18, 2022	March 16, 2023	162	3,083	3,131			-
15-Jun-23	KE80000003276	June 17, 2022	June 15, 2023	253	3,125	3,173			-
21-Sep-23	KE80000003650	September 16, 2022	September 21, 2023	351	3,171	3,220			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE70000007109	December 17, 2021	December 15, 2022	71	24.07	25.07			78
16-Mar-23	KE70000008438	March 18, 2022	March 16, 2023	162	24.67	25.46			33
15-Jun-23	KE80000003098	June 17, 2022	June 15, 2023	253	25.28	26.08			4
21-Sep-23	KE80000003874	September 16, 2022	September 21, 2023	351	25.95	26.78			-
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE70000007216	December 17, 2021	December 15, 2022	71	46.86	46.93			25
16-Mar-23	KE70000008545	March 18, 2022	March 16, 2023	162	48.04	48.11			21
15-Jun-23	KE80000003106	June 17, 2022	June 15, 2023	253	49.22	49.29			11
21-Sep-23	KE80000004096	September 16, 2022	September 21, 2023	351	50.53	50.60			1
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE70000007323	December 17, 2021	December 15, 2022	71	39.70	39.70	2	79,400	19
16-Mar-23	KE70000008768	March 18, 2022	March 16, 2023	162	39.78	40.06			13
15-Jun-23	KE80000003213	June 17, 2022	June 15, 2023	253	40.76	41.04			-
21-Sep-23	KE80000004104	September 16, 2022	September 21, 2023	351	41.84	42.13			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE70000007430	December 17, 2021	December 15, 2022	71	143.15	146.75			11
16-Mar-23	KE70000008875	March 18, 2022	March 16, 2023	162	146.75	150.45			-
15-Jun-23	KE80000003320	June 17, 2022	June 15, 2023	253	150.35	154.15			-
21-Sep-23	KE80000004328	September 16, 2022	September 21, 2023	351	154.35	158.25			-
SINGLE STOCK FUTURE (BATA)									
15-Dec-22	KE70000007547	December 17, 2021	December 15, 2022	71	447.30	447.15			2
16-Mar-23	KE70000008982	March 18, 2022	March 16, 2023	162	458.55	458.40			5
15-Jun-23	KE80000003437	June 17, 2022	June 15, 2023	253	469.80	469.65			-
21-Sep-23	KE80000004435	September 16, 2022	September 21, 2023	351	482.30	482.15			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE70000007653	December 17, 2021	December 15, 2022	71	11.17	11.22			21
16-Mar-23	KE70000009097	March 18, 2022	March 16, 2023	162	11.45	11.51			-
15-Jun-23	KE80000003544	June 17, 2022	June 15, 2023	253	11.73	11.79			-
21-Sep-23	KE80000004542	September 16, 2022	September 21, 2023	351	12.04	12.10			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE80000001324	May 16, 2022	December 15, 2022	71	30.56	32.25			9
16-Mar-23	KE80000001985	May 16, 2022	March 16, 2023	162	31.33	33.06			35
15-Jun-23	KE80000002439	June 17, 2022	June 15, 2023	253	32.10	33.87			-
21-Sep-23	KE80000004658	September 16, 2022	September 21, 2023	351	32.96	34.77			-
SINGLE STOCK FUTURE (COOP)									
15-Dec-22	KE80000001548	May 16, 2022	December 15, 2022	71	11.98	11.93			1
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	162	12.28	12.24			-
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	253	12.59	12.54			-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	351	12.92	12.87			-
SINGLE STOCK FUTURE (SCBK)									
15-Dec-22	KE80000001654	May 16, 2022	December 15, 2022	71	138.35	138.90			-
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	162	141.80	142.40			-
15-Jun-23	KE80000002652	June 17, 2022	June 15, 2023	253	145.30	145.85			-
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	351	149.15	149.75			-
SINGLE STOCK FUTURE (IMHP)									
15-Dec-22	KE80000001878	May 16, 2022	December 15, 2022	71	17.16	17.22			-
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	162	17.59	17.65			-
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	253	18.02	18.08			-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	351	18.50	18.56			-

Total Volumes	
Today	Previous
2	26

Total Value	
Today	Previous
79 400	681 310

Total Open Interest	
Today	Previous
289	287

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:

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