

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 19, 2022
INDEX (N25I)										
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	57	3,148	3,139				-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	148	3,194	3,185				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	239	3,238	3,228				-
21-Sep-23	KE80000003767	September 16, 2022	September 21, 2023	337	3,286	3,276				-
INDEX (25MN)										
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	57	3,148	3,139				-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	148	3,194	3,185				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	239	3,238	3,228				-
21-Sep-23	KE80000003650	September 16, 2022	September 21, 2023	337	3,286	3,276				-
SINGLE STOCK FUTURE (SCOM)										
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	57	25.74	25.80				84
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	148	26.40	26.46				31
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	239	27.05	27.11				4
21-Sep-23	KE80000003874	September 16, 2022	September 21, 2023	337	27.76	27.82				-
SINGLE STOCK FUTURE (EQTY)										
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	57	44.94	44.72	2	89,880		29
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	148	46.68	45.86				21
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	239	47.82	46.98				11
21-Sep-23	KE80000004096	September 16, 2022	September 21, 2023	337	49.09	48.23				1
SINGLE STOCK FUTURE (KCBG)										
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	57	37.80	37.39	1	37,800		14
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	148	38.29	38.35				13
15-Jun-23	KE8000000313	June 17, 2022	June 15, 2023	239	39.23	39.29				-
21-Sep-23	KE80000004104	September 16, 2022	September 21, 2023	337	40.27	40.33				-
SINGLE STOCK FUTURE (EABL)										
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	57	171.15	168.30				9
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	148	175.55	175.85				-
15-Jun-23	KE80000003320	June 17, 2022	June 15, 2023	239	179.85	180.15				-
21-Sep-23	KE80000004328	September 16, 2022	September 21, 2023	337	184.60	184.90				-
SINGLE STOCK FUTURE (BATK)										
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	57	440.20	438.95				2
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	148	451.45	450.50				5
15-Jun-23	KE80000003437	June 17, 2022	June 15, 2023	239	462.55	461.60				-
21-Sep-23	KE80000004435	September 16, 2022	September 21, 2023	337	474.75	473.80				-
SINGLE STOCK FUTURE (ABSA)										
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	57	11.78	11.79				22
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	148	12.08	12.09				-
15-Jun-23	KE80000003544	June 17, 2022	June 15, 2023	239	12.38	12.38				-
21-Sep-23	KE80000004542	September 16, 2022	September 21, 2023	337	12.71	12.71				-
SINGLE STOCK FUTURE (NCBA)										
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	57	30.90	30.40	1	30,900		9
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	148	31.27	31.18				35
15-Jun-23	KE80000002439	June 17, 2022	June 15, 2023	239	32.04	31.94				-
21-Sep-23	KE80000004658	September 16, 2022	September 21, 2023	337	32.89	32.79				-
SINGLE STOCK FUTURE (COOP)										
15-Dec-22	KE80000001548	May 16, 2022	December 15, 2022	57	12.14	12.14				1
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	148	12.45	12.45				-
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	239	12.75	12.76				-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	337	13.09	13.09				-
SINGLE STOCK FUTURE (SCBK)										
15-Dec-22	KE80000001654	May 16, 2022	December 15, 2022	57	139.80	140.35				-
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	148	143.40	143.95				-
15-Jun-23	KE80000002652	June 17, 2022	June 15, 2023	239	146.90	147.45				-
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	337	150.80	151.35				-
SINGLE STOCK FUTURE (IMHP)										
15-Dec-22	KE80000001878	May 16, 2022	December 15, 2022	57	17.19	17.96				1
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	148	17.63	17.64				-
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	239	18.07	18.07				-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	337	18.54	18.55				-

Total Volumes	
Today	Previous
4	7

Total Value	
Today	Previous
158.580	173.070

Total Open Interest	
Today	Previous
292	290

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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