

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 24, 2022
INDEX (N25I)									
15-Dec-22	KE70000004984	December 17, 2021	December 15, 2022	52	3.132	3.121			-
16-Mar-23	KE70000008214	March 18, 2022	March 16, 2023	143	3.178	3.167			-
15-Jun-23	KE80000002983	June 17, 2022	June 15, 2023	234	3.221	3.211			-
21-Sep-23	KE80000003767	September 16, 2022	September 21, 2023	332	3.269	3.259			-
INDEX (25MN)									
15-Dec-22	KE70000004879	December 17, 2021	December 15, 2022	52	3.132	3.121			-
16-Mar-23	KE70000009105	March 18, 2022	March 16, 2023	143	3.178	3.167			-
15-Jun-23	KE80000002876	June 17, 2022	June 15, 2023	234	3.221	3.211			-
21-Sep-23	KE80000003650	September 16, 2022	September 21, 2023	332	3.269	3.259			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE70000007109	December 17, 2021	December 15, 2022	52	25.55	25.22	26	664,500	90
16-Mar-23	KE70000008438	March 18, 2022	March 16, 2023	143	25.43	25.87			31
15-Jun-23	KE80000003098	June 17, 2022	June 15, 2023	234	26.06	26.50			4
21-Sep-23	KE80000003874	September 16, 2022	September 21, 2023	332	26.75	27.20			-
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE70000007216	December 17, 2021	December 15, 2022	52	47.22	45.84			29
16-Mar-23	KE70000008545	March 18, 2022	March 16, 2023	143	48.43	47.02			21
15-Jun-23	KE80000003106	June 17, 2022	June 15, 2023	234	49.62	48.17			11
21-Sep-23	KE80000004096	September 16, 2022	September 21, 2023	332	50.93	49.45			1
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE70000007323	December 17, 2021	December 15, 2022	52	37.95	35.95	1	37,950	15
16-Mar-23	KE70000008768	March 18, 2022	March 16, 2023	143	37.72	36.87			13
15-Jun-23	KE80000003213	June 17, 2022	June 15, 2023	234	38.65	37.78			-
21-Sep-23	KE80000004104	September 16, 2022	September 21, 2023	332	39.67	38.78			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE70000007430	December 17, 2021	December 15, 2022	52	175.00	170.55	1	17,500	9
16-Mar-23	KE70000008875	March 18, 2022	March 16, 2023	143	174.80	174.95			-
15-Jun-23	KE80000003320	June 17, 2022	June 15, 2023	234	179.10	179.25			-
21-Sep-23	KE80000004328	September 16, 2022	September 21, 2023	332	183.85	184.00			-
SINGLE STOCK FUTURE (BATK)									
15-Dec-22	KE70000007547	December 17, 2021	December 15, 2022	52	437.85	438.70			2
16-Mar-23	KE70000008982	March 18, 2022	March 16, 2023	143	449.05	449.95			5
15-Jun-23	KE80000003437	June 17, 2022	June 15, 2023	234	460.10	461.00			-
21-Sep-23	KE80000004435	September 16, 2022	September 21, 2023	332	472.30	473.20			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE70000007653	December 17, 2021	December 15, 2022	52	11.72	11.73			22
16-Mar-23	KE70000009097	March 18, 2022	March 16, 2023	143	12.02	12.03			-
15-Jun-23	KE80000003544	June 17, 2022	June 15, 2023	234	12.31	12.32			-
21-Sep-23	KE80000004542	September 16, 2022	September 21, 2023	332	12.64	12.65			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE80000001324	May 16, 2022	December 15, 2022	52	30.71	30.58			9
16-Mar-23	KE80000001985	May 16, 2022	March 16, 2023	143	31.49	31.36			35
15-Jun-23	KE80000002439	June 17, 2022	June 15, 2023	234	32.27	32.13			-
21-Sep-23	KE80000004658	September 16, 2022	September 21, 2023	332	33.12	32.98			-
SINGLE STOCK FUTURE (COOP)									
15-Dec-22	KE80000001548	May 16, 2022	December 15, 2022	52	12.07	12.13			1
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	143	12.38	12.44			-
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	234	12.68	12.75			-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	332	13.02	13.08			-
SINGLE STOCK FUTURE (SCBK)									
15-Dec-22	KE80000001654	May 16, 2022	December 15, 2022	52	140.15	140.00			-
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	143	143.70	143.55			-
15-Jun-23	KE80000002652	June 17, 2022	June 15, 2023	234	147.25	147.10			-
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	332	151.15	151.00			-
SINGLE STOCK FUTURE (IMHP)									
15-Dec-22	KE80000001878	May 16, 2022	December 15, 2022	52	17.02	17.13			1
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	143	17.46	17.57			-
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	234	17.88	18.00			-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	332	18.36	18.48			-

Total Volumes	
Today	Previous
28	7

Total Value	
Today	Previous
719 950	-

Total Open Interest	
Today	Previous
299	292

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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