

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
September 26, 2022									
INDEX (N25I)									
15-Dec-22	KE7000004984	December 17, 2021	December 15, 2022	80	3.204	3.220			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	171	3.251	3.266			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	262	3.295	3.310			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	360	3.344	3.360			-
INDEX (25MN)									
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	80	3.204	3.220			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	171	3.251	3.266			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	262	3.295	3.310			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	360	3.344	3.360			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	80	26.92	27.37	8	215,400	50
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	171	28.23	28.62			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	262	28.92	29.32			4
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	360	29.69	30.10			-
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	80	47.53	47.98			25
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	171	48.74	49.20			21
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	262	49.93	50.39			11
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	360	51.26	51.74			1
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	80	39.50	39.00	6	237,000	13
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	171	41.24	39.87			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	262	42.25	40.84			-
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	360	43.38	41.93			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	80	142.70	143.90			11
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	171	146.35	147.50			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	262	149.90	151.10			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	360	153.90	155.15			-
SINGLE STOCK FUTURE (BATK)									
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	80	450.85	457.95			2
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	171	462.30	469.50			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	262	473.55	480.90			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	360	486.20	493.75			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	80	11.60	11.67			21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	171	11.90	11.96			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	262	12.19	12.25			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	360	12.51	12.58			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	80	33.43	33.62			9
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	171	34.28	31.33			35
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	262	35.12	35.31			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	360	36.06	36.25			-
SINGLE STOCK FUTURE (COOP)									
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	80	12.21	12.28			1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	171	12.52	12.59			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	262	12.83	12.89			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	360	13.17	13.24			-
SINGLE STOCK FUTURE (SCBK)									
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	80	139.15	140.30			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	171	142.70	143.85			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	262	146.15	147.35			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	360	150.10	151.30			-
SINGLE STOCK FUTURE (IMHP)									
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	80	17.30	17.22			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	171	17.74	17.65			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	262	18.17	18.08			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	360	18.66	18.56			-

Total Volumes	
Today	Previous
14	19

Total Value	
Today	Previous
452 400	598 000

Total Open Interest	
Today	Previous
255	247

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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