

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 28, 2022
INDEX (N25I)									
15-Dec-22	KE7000004984	December 17, 2021	December 15, 2022	78	3.166	3.157			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	169	3.212	3.203			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	260	3.256	3.246			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	358	3.304	3.294			-
INDEX (25MN)									
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	78	3.166	3.157			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	169	3.212	3.203			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	260	3.256	3.246			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	358	3.304	3.294			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	78	26.35	26.71	6	158,150	55
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	169	27.07	27.39			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	260	27.73	28.06			4
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	358	28.47	28.80			-
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	78	47.30	47.16			25
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	169	48.50	48.36			21
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	260	49.68	49.54			11
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	358	51.01	50.86			1
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	78	41.06	40.47			15
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	169	42.11	41.54			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	260	43.13	42.56			-
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	358	44.28	43.69			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	78	145.70	143.20			11
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	169	149.40	146.85			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	260	153.05	150.40			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	358	157.15	154.45			-
SINGLE STOCK FUTURE (BATK)									
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	78	452.60	449.70			2
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	169	464.15	461.15			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	260	475.45	472.40			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	358	488.15	485.00			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	78	11.49	11.45			21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	169	11.79	11.74			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	260	12.07	12.02			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	358	12.40	12.34			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	78	31.99	30.57			9
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	169	32.80	31.35			35
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	260	33.60	32.12			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	358	34.50	32.97			-
SINGLE STOCK FUTURE (COOP)									
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	78	11.90	11.96			1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	169	12.20	12.26			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	260	12.50	12.56			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	358	12.84	12.89			-
SINGLE STOCK FUTURE (SCBK)									
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	78	138.80	138.85			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	169	142.35	142.40			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	260	145.85	145.85			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	358	149.70	149.75			-
SINGLE STOCK FUTURE (IMHP)									
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	78	17.55	17.60			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	169	17.99	18.05			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	260	18.43	18.49			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	358	18.92	18.98			-

Total Volumes	
Today	Previous
6	18

Total Value	
Today	Previous
158,150	728,550

Total Open Interest	
Today	Previous
262	257

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

Nominal:

INDEX-100
MINI-INDEX - 10

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