

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										December 19, 2022
INDEX (N25I)										
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	87	3.167	3.159				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	178	3.212	3.203				-
21-Sep-23	KE8000003676	September 16, 2022	September 21, 2023	276	3.262	3.253				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	367	3.310	3.299				-
INDEX (25MN)										
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	87	3.167	3.159				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	178	3.212	3.203				-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	276	3.262	3.253				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	367	3.310	3.299				-
SINGLE STOCK FUTURE (SCOM)										
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	87	25.43	25.50				35
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	178	26.06	26.14				49
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	276	26.77	26.85				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	367	27.46	27.51				-
SINGLE STOCK FUTURE (EQTY)										
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	87	46.46	46.51				10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	178	47.62	47.66				10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	276	48.92	48.96				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	367	50.17	50.18				-
SINGLE STOCK FUTURE (KCBG)										
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	87	38.70	38.08				20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	178	39.67	39.02				10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	276	40.75	40.09				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	367	41.79	41.08				-
SINGLE STOCK FUTURE (EABL)										
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	87	169.50	169.65				3
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	178	173.70	173.85				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	276	178.45	178.60				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	367	183.05	183.05				-
SINGLE STOCK FUTURE (BATK)										
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	87	449.95	449.90	2	89,990		8
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	178	480.90	481.85				-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	276	494.05	495.00				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	367	506.70	507.25				-
SINGLE STOCK FUTURE (ABSA)										
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	87	12.43	12.42	2	24,860		23
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	178	12.77	12.73				-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	276	13.12	13.08				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	367	13.45	13.40				-
SINGLE STOCK FUTURE (NCBA)										
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	87	35.91	36.90	2	71,820		5
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	178	37.73	37.82				-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	276	38.76	38.85				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	367	39.75	39.81				-
SINGLE STOCK FUTURE (COOP)										
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	87	12.25	12.27				-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	178	12.56	12.57				-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	276	12.90	12.91				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	367	13.23	13.23				-
SINGLE STOCK FUTURE (SCBK)										
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	87	142.95	142.05				-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	178	146.50	145.60				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	276	150.50	149.55				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	367	154.35	153.25				-
SINGLE STOCK FUTURE (IMHP)										
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	87	17.36	17.48				-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	178	17.79	17.91				-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	276	18.28	18.40				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	367	18.75	18.86				-

Total Volumes	
Today	Previous
6	1

Total Value	
Today	Previous
186,670	44,990

Total Open Interest	
Today	Previous
173	168

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 - 10

Nominal:

MINI-INDEX - 10

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