

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 28, 2022
INDEX (N25I)										
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	78	3.166	3.159				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	169	3.212	3.204				-
21-Sep-23	KE8000003670	September 16, 2022	September 21, 2023	267	3.262	3.254				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	358	3.313	3.305				-
INDEX (25MN)										
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	78	3.166	3.159				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	169	3.212	3.204				-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	267	3.262	3.254				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	358	3.313	3.305				-
SINGLE STOCK FUTURE (SCOM)										
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	78	24.89	25.09				35
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	169	25.53	25.72				49
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	267	26.22	26.42				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	358	26.92	27.12				-
SINGLE STOCK FUTURE (EQTY)										
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	78	46.07	46.15				10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	169	47.24	47.31				10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	267	48.53	48.60				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	358	49.81	49.89				1
SINGLE STOCK FUTURE (KCBG)										
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	78	38.74	38.75				20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	169	39.73	39.73				10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	267	40.81	40.82				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	358	41.89	41.89				-
SINGLE STOCK FUTURE (EABL)										
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	78	170.00	169.25				3
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	169	174.35	173.55				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	267	179.10	178.30				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	358	183.85	183.00				-
SINGLE STOCK FUTURE (BATK)										
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	78	468.30	468.05				8
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	169	480.25	479.85				-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	267	493.35	493.00				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	358	506.40	506.00				-
SINGLE STOCK FUTURE (ABSA)										
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	78	12.42	12.34				25
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	169	12.74	12.65				-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	267	13.09	13.00				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	358	13.43	13.34				-
SINGLE STOCK FUTURE (NCBA)										
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	78	38.05	38.04	2	76,100		14
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	169	40.07	39.00				-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	267	41.88	40.06				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	358	42.99	41.12				-
SINGLE STOCK FUTURE (COOP)										
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	78	12.47	12.39				-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	169	12.79	12.70				-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	267	13.14	13.05				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	358	13.49	13.40				-
SINGLE STOCK FUTURE (SCBK)										
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	78	145.30	146.30				1
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	169	149.00	150.00				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	267	153.10	154.10				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	358	157.15	158.20				-
SINGLE STOCK FUTURE (IMHP)										
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	78	17.41	17.34				-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	169	17.85	17.77				-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	267	18.34	18.26				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	358	18.82	18.74				-

Total Volumes	
Today	Previous
?	?

Total Value	
Today	Previous
76,100	-

Total Open Interest	
Today	Previous
186	186

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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