

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										February 1, 2023
INDEX (N25I)										
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	43	3.156	3.127				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	134	3.202	3.172				-
21-Sep-23	KE800000367	September 16, 2022	September 21, 2023	232	3.253	3.222				-
21-Dec-23	KE910000765	December 16, 2022	December 21, 2023	323	3.304	3.273				-
INDEX (25MN)										
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	43	3.156	3.127				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	134	3.202	3.172				-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	232	3.253	3.222				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	323	3.304	3.273				-
SINGLE STOCK FUTURE (SCOM)										
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	43	24.50	23.80		2	49,000	42
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	134	24.05	23.56		5	120,250	117
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	232	23.30	22.67				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	323	23.92	23.28				-
SINGLE STOCK FUTURE (EQTY)										
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	43	45.45	44.40				17
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	134	43.59	42.52				10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	232	44.79	43.69				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	323	45.98	44.85				2
SINGLE STOCK FUTURE (KCBG)										
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	43	38.25	38.45		9	344,250	21
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	134	39.42	39.43				31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	232	40.50	40.52				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	323	41.58	41.59				-
SINGLE STOCK FUTURE (EABL)										
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	43	174.30	174.05				33
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	134	178.75	178.55				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	232	183.65	183.45				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	323	188.55	188.30				-
SINGLE STOCK FUTURE (BATAK)										
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	43	451.20	453.80				9
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	134	412.05	414.75				-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	232	423.40	426.20				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	323	434.70	437.55				-
SINGLE STOCK FUTURE (ABSA)										
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	43	12.56	12.51				28
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	134	12.88	12.83				-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	232	13.24	13.19				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	323	13.59	13.54				-
SINGLE STOCK FUTURE (NCBA)										
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	43	35.00	36.23		2	70,000	10
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	134	36.21	37.16				-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	232	37.21	38.18				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	323	38.20	39.19				-
SINGLE STOCK FUTURE (COOP)										
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	43	12.51	12.56				3
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	134	12.83	12.89				-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	232	13.18	13.24				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	323	13.53	13.59				-
SINGLE STOCK FUTURE (SCBK)										
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	43	158.35	158.65				2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	134	162.45	162.75				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	232	166.90	167.20				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	323	171.30	171.65				-
SINGLE STOCK FUTURE (IMHP)										
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	43	17.15	17.15				2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	134	17.59	17.59				1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	232	18.07	18.08				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	323	18.55	18.56				-

Total Volumes	
Today	Previous
18	3

Total Value	
Today	Previous
583 500	71 400

Total Open Interest	
Today	Previous
328	323

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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