

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 8, 2023
INDEX (N25I)										
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	36	3.183	3.179				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	127	3.229	3.225				-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	225	3.280	3.276				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	316	3.331	3.327				-
INDEX (25MN)										
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	36	3.183	3.179				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	127	3.229	3.225				-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	225	3.280	3.276				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	316	3.331	3.327				-
SINGLE STOCK FUTURE (SCOM)										
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	36	24.18	24.18				42
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	127	24.13	24.14				132
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	225	23.26	23.27				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	316	23.88	23.89				15
SINGLE STOCK FUTURE (EQTY)										
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	36	45.33	45.44				17
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	127	43.46	43.58				10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	225	44.66	44.78				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	316	45.85	45.97				2
SINGLE STOCK FUTURE (KCBG)										
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	36	38.78	38.79				21
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	127	39.77	39.78				31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	225	40.86	40.87				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	316	41.94	41.96				-
SINGLE STOCK FUTURE (EABL)										
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	36	177.30	175.80				33
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	127	181.80	180.30				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	225	186.80	185.25				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	316	191.75	190.15				-
SINGLE STOCK FUTURE (BATK)										
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	36	447.20	448.35	3	134,165		13
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	127	408.90	409.05				-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	225	420.20	420.35				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	316	431.40	431.55				-
SINGLE STOCK FUTURE (ABSA)										
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	36	12.64	12.54				28
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	127	12.96	12.86				-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	225	13.32	13.22				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	316	13.67	13.57				-
SINGLE STOCK FUTURE (NCBA)										
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	36	38.40	38.39	1	38,400		11
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	127	38.78	39.36				-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	225	39.85	40.45				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	316	40.91	41.52				-
SINGLE STOCK FUTURE (COOP)										
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	36	12.60	12.59	2	25,200		5
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	127	12.91	12.91				-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	225	13.27	13.27				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	316	13.62	13.62				-
SINGLE STOCK FUTURE (SCBK)										
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	36	159.15	158.65				2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	127	163.20	162.70				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	225	167.65	167.20				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	316	172.10	171.60				-
SINGLE STOCK FUTURE (IMHP)										
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	36	17.33	17.18				2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	127	17.77	17.62				1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	225	18.25	18.10				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	316	18.74	18.58				-

Total Volumes	
Today	Previous
6	7

Total Value	
Today	Previous
197 765	-

Total Open Interest	
Today	Previous
365	360

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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