

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 13, 2023
INDEX (N25I)									
16-Mar-23	KE70000008214	March 18, 2022	March 16, 2023	31	3.185	3.191			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	122	3.231	3.237			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	220	3.282	3.289			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	311	3.334	3.341			-
INDEX (25MN)									
16-Mar-23	KE70000009105	March 18, 2022	March 16, 2023	31	3.185	3.191			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	122	3.231	3.237			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	220	3.282	3.289			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	311	3.334	3.341			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE70000008438	March 18, 2022	March 16, 2023	31	24.00	24.06	2	48,000	42
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	122	23.85	24.02			132
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	220	22.96	23.14			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	311	23.58	23.76			15
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE70000008545	March 18, 2022	March 16, 2023	31	45.83	45.97			17
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	122	43.97	44.11			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	220	45.19	45.33			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	311	46.39	46.54			2
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE70000008768	March 18, 2022	March 16, 2023	31	38.99	39.02			21
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	122	39.97	40.01			31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	220	41.08	41.11			-
21-Dec-23	KE91000008094	December 16, 2022	December 21, 2023	311	42.17	42.21			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE70000008875	March 18, 2022	March 16, 2023	31	177.50	177.45	2	35,500	35
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	122	183.10	181.95			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	220	188.15	187.00			-
21-Dec-23	KE91000008102	December 16, 2022	December 21, 2023	311	193.15	192.00			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE70000008982	March 18, 2022	March 16, 2023	31	448.10	448.05	3	134,430	16
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	122	408.35	408.70			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	220	419.65	420.05			-
21-Dec-23	KE91000008219	December 16, 2022	December 21, 2023	311	430.85	431.30			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE70000009097	March 18, 2022	March 16, 2023	31	12.58	12.64			28
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	122	12.89	12.96			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	220	13.25	13.31			-
21-Dec-23	KE91000008326	December 16, 2022	December 21, 2023	311	13.60	13.67			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	31	37.68	37.81			11
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	122	38.63	38.77			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	220	39.70	39.84			-
21-Dec-23	KE91000008433	December 16, 2022	December 21, 2023	311	40.76	40.90			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	31	12.70	12.69	2	25,400	7
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	122	12.89	13.01			-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	220	13.25	13.37			-
21-Dec-23	KE91000008540	December 16, 2022	December 21, 2023	311	13.60	13.72			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	31	159.95	159.05			2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	122	164.00	163.10			-
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	220	168.55	167.60			-
21-Dec-23	KE91000008656	December 16, 2022	December 21, 2023	311	173.00	172.10			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	31	17.36	17.37			2
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	122	17.79	17.81			-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	220	18.29	18.30			-
21-Dec-23	KE91000008763	December 16, 2022	December 21, 2023	311	18.77	18.79			-

Total Volumes	
Today	Previous
9	-

Total Value	
Today	Previous
243.330	-

Total Open Interest	
Today	Previous
372	365

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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