

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25I)									January 10, 2023
16-Mar-23	KE70000008214	March 18, 2022	March 16, 2023	65	3.160	3.179			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	156	3.205	3.225			-
21-Sep-23	KE80000033674	September 16, 2022	September 21, 2023	254	3.256	3.276			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	345	3.307	3.327			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	65	3.160	3.179			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	156	3.205	3.225			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	254	3.256	3.276			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	345	3.307	3.327			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE70000008438	March 18, 2022	March 16, 2023	65	23.25	23.70	2	46,500	37
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	156	23.22	23.65			49
21-Sep-23	KE80000043074	September 16, 2022	September 21, 2023	254	22.32	22.76			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	345	22.91	23.36			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE70000008545	March 18, 2022	March 16, 2023	65	46.17	46.18			10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	156	44.32	44.33			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	254	45.54	45.55			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	345	46.75	46.76			1
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE70000008768	March 18, 2022	March 16, 2023	65	39.62	39.63			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	156	40.63	40.64			10
21-Sep-23	KE80000041034	September 16, 2022	September 21, 2023	254	41.74	41.75			-
21-Dec-23	KE91000008094	December 16, 2022	December 21, 2023	345	42.85	42.86			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE70000008875	March 18, 2022	March 16, 2023	65	171.90	172.80	3	51,570	6
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	156	175.35	177.20			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	254	180.15	182.05			-
21-Dec-23	KE91000008102	December 16, 2022	December 21, 2023	345	184.90	186.90			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE70000008982	March 18, 2022	March 16, 2023	65	465.95	465.55			8
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	156	427.10	426.70			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	254	438.85	438.45			-
21-Dec-23	KE91000008219	December 16, 2022	December 21, 2023	345	450.50	450.10			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE70000009097	March 18, 2022	March 16, 2023	65	12.23	12.28			25
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	156	12.54	12.59			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	254	12.88	12.94			-
21-Dec-23	KE91000008326	December 16, 2022	December 21, 2023	345	13.22	13.28			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE80000011985	May 16, 2022	March 16, 2023	65	36.55	40.60	16	584,800	9
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	156	41.41	41.63			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	254	42.54	42.77			-
21-Dec-23	KE91000008433	December 16, 2022	December 21, 2023	345	43.67	43.90			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	65	12.20	12.58	2	24,400	2
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	156	12.80	12.90			-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	254	13.15	13.26			-
21-Dec-23	KE91000008540	December 16, 2022	December 21, 2023	345	13.50	13.61			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	65	158.25	156.00			1
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	156	162.30	160.00			-
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	254	166.75	164.40			-
21-Dec-23	KE91000008656	December 16, 2022	December 21, 2023	345	171.15	168.75			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	65	17.25	17.41			-
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	156	17.69	17.85			-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	254	18.17	18.34			-
21-Dec-23	KE91000008763	December 16, 2022	December 21, 2023	345	18.65	18.82			-

Total Volumes	
Today	Previous
23	-

Total Value	
Today	Previous
707.270	-

Total Open Interest	
Today	Previous
188	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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