

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 11, 2023
INDEX (N25I)									
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	64	3.158	3.160			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	155	3.204	3.205			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	253	3.254	3.256			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	344	3.305	3.307			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	64	3.158	3.160			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	155	3.204	3.205			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	253	3.254	3.256			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	344	3.305	3.307			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	64	23.60	23.25	2	47,200	39
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	155	24.00	23.22	1	24,000	50
21-Sep-23	KE8000004306	September 16, 2022	September 21, 2023	253	21.99	22.32			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	344	22.58	22.91			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	64	46.71	46.17			10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	155	44.88	44.32			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	253	46.11	45.54			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	344	47.33	46.75			1
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	64	39.51	39.62			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	155	40.51	40.63			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	253	41.62	41.74			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	344	42.72	42.85			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	64	170.00	171.90	2	34,000	8
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	155	174.50	175.35			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	253	179.30	180.15			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	344	184.05	184.90			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	64	461.75	465.95			8
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	155	422.80	427.10			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	253	434.45	438.85			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	344	445.95	450.50			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	64	12.43	12.23			25
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	155	12.74	12.54			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	253	13.09	12.88			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	344	13.44	13.22			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	64	40.12	36.55			9
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	155	41.14	41.41			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	253	42.26	42.54			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	344	43.38	43.67			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	64	12.68	12.20			2
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	155	13.00	12.80			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	253	13.36	13.15			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	344	13.71	13.50			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	64	161.25	158.25			1
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	155	165.35	162.30			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	253	169.90	166.75			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	344	174.40	171.15			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	64	17.24	17.25			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	155	17.68	17.69			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	253	18.17	18.17			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	344	18.65	18.65			-

Total Volumes	
Today	Previous
5	23

Total Value	
Today	Previous
105 200	707 270

Total Open Interest	
Today	Previous
193	188

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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