

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 12, 2023
INDEX (N25I)									
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	63	3.149	3.158			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	154	3.195	3.204			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	252	3.245	3.254			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	343	3.296	3.305			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	63	3.149	3.158			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	154	3.195	3.204			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	252	3.245	3.254			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	343	3.296	3.305			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	63	23.60	23.60	5	118,000	34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	154	24.00	24.00	2	48,000	52
21-Sep-23	KE8000004076	September 16, 2022	September 21, 2023	252	21.56	21.99			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	343	22.13	22.58			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	63	46.72	46.71	2	93,440	12
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	154	45.75	44.88			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	252	47.01	46.11			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	343	48.25	47.33			1
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	63	39.45	39.51			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	154	40.45	40.51			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	252	41.56	41.62			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	343	42.66	42.72			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	63	171.05	170.00	2	34,210	10
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	154	172.90	174.50			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	252	177.65	179.30			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	343	182.35	184.05			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	63	461.80	461.75	1	46,180	9
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	154	418.25	422.80			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	252	429.75	434.45			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	343	441.15	445.95			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	63	12.05	12.43	2	24,100	27
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	154	12.84	12.74			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	252	13.19	13.09			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	343	13.54	13.44			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	63	40.51	40.12			9
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	154	41.54	41.14			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	252	42.68	42.26			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	343	43.81	43.38			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	63	12.69	12.68	2	25,380	-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	154	12.79	13.00			-
21-Sep-23	KE8000004735	September 16, 2022	September 21, 2023	252	13.14	13.36			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	343	13.49	13.71			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	63	161.30	161.25	1	16,130	2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	154	162.45	165.35			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	252	166.90	169.90			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	343	171.30	174.40			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	63	17.72	17.24	3	53,160	2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	154	17.68	17.68			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	252	18.16	18.17			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	343	18.64	18.65			-

Total Volumes	
Today	Previous
20	5

Total Value	
Today	Previous
458,600	105,200

Total Open Interest	
Today	Previous
198	193

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:

INDEX-100
MINI-INDEX - 10

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