

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 20, 2023
INDEX (N25I)									
16-Mar-23	KE70000008214	March 18, 2022	March 16, 2023	55	3.130	3.104			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	146	3.177	3.150			-
21-Sep-23	KE8000003867	September 16, 2022	September 21, 2023	244	3.227	3.199			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	335	3.278	3.250			-
INDEX (25MN)									
16-Mar-23	KE70000009105	March 18, 2022	March 16, 2023	55	3.130	3.104			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	146	3.177	3.150			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	244	3.227	3.199			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	335	3.278	3.250			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE70000008438	March 18, 2022	March 16, 2023	55	22.81	22.01			40
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	146	23.75	24.08	4	95,000	105
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	244	21.84	20.98			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	335	22.42	21.54			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE70000008545	March 18, 2022	March 16, 2023	55	46.53	46.54			12
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	146	44.72	44.73			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	244	45.95	45.96			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	335	47.18	47.18			1
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE70000008768	March 18, 2022	March 16, 2023	55	38.84	38.85			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	146	39.85	39.86			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	244	40.95	40.95			-
21-Dec-23	KE91000008094	December 16, 2022	December 21, 2023	335	42.04	42.04			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE70000008875	March 18, 2022	March 16, 2023	55	166.65	168.20			31
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	146	171.00	172.60			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	244	175.70	177.30			-
21-Dec-23	KE91000008102	December 16, 2022	December 21, 2023	335	180.40	182.05			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE70000008982	March 18, 2022	March 16, 2023	55	456.95	455.30			9
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	146	418.15	416.35			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	244	429.65	427.85			-
21-Dec-23	KE91000008219	December 16, 2022	December 21, 2023	335	441.20	439.25			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE70000009097	March 18, 2022	March 16, 2023	55	12.44	12.34			27
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	146	12.77	12.66			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	244	13.12	13.01			-
21-Dec-23	KE91000008326	December 16, 2022	December 21, 2023	335	13.47	13.36			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	55	38.74	38.85			10
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	146	39.75	39.86			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	244	40.84	40.95			-
21-Dec-23	KE91000008433	December 16, 2022	December 21, 2023	335	41.93	42.04			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	55	12.54	12.45			2
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	146	12.87	12.77			-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	244	13.22	13.12			-
21-Dec-23	KE91000008540	December 16, 2022	December 21, 2023	335	13.58	13.47			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	55	156.75	156.55			2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	146	160.85	160.60			-
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	244	165.25	165.00			-
21-Dec-23	KE91000008656	December 16, 2022	December 21, 2023	335	169.70	169.40			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	55	17.30	17.20			2
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	146	17.75	17.65			-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	244	18.23	18.13			-
21-Dec-23	KE91000008763	December 16, 2022	December 21, 2023	335	18.72	18.61			-

Total Volumes	
Today	Previous
4	12

Total Value	
Today	Previous
95 000	289 000

Total Open Interest	
Today	Previous
282	278

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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