

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 25, 2023
INDEX (N25I)										
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	50	3.151	3.134				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	141	3.199	3.181				-
21-Sep-23	KE8000003670	September 16, 2022	September 21, 2023	239	3.249	3.231				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	330	3.300	3.282				-
INDEX (25MN)										
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	50	3.151	3.134				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	141	3.199	3.181				-
21-Sep-23	KE8000003670	September 16, 2022	September 21, 2023	239	3.249	3.231				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	330	3.300	3.282				-
SINGLE STOCK FUTURE (SCOM)										
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	50	24.26	25.95	2	48,520		41
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	141	23.75	25.01				111
21-Sep-23	KE8000003760	September 16, 2022	September 21, 2023	239	22.87	22.34				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	330	23.48	22.94				-
SINGLE STOCK FUTURE (EQTY)										
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	50	46.17	46.23				12
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	141	44.34	44.41				10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	239	45.56	45.63				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	330	46.78	46.83				2
SINGLE STOCK FUTURE (KCBG)										
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	50	38.94	39.87				21
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	141	38.00	39.00	6	228,000		28
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	239	41.05	41.06				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	330	42.14	42.16				-
SINGLE STOCK FUTURE (EABL)										
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	50	168.30	166.25	2	33,660		33
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	141	169.45	170.55				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	239	174.10	175.25				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	330	178.75	179.90				-
SINGLE STOCK FUTURE (BATEK)										
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	50	454.55	454.70				9
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	141	415.70	415.80				-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	239	427.15	427.25				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	330	438.55	438.70				-
SINGLE STOCK FUTURE (ABSA)										
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	50	12.53	12.53				28
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	141	12.85	12.86				-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	239	13.20	13.21				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	330	13.56	13.56				-
SINGLE STOCK FUTURE (NCBA)										
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	50	37.38	36.43				10
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	141	38.35	37.37				-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	239	39.40	38.40				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	330	40.45	39.42				-
SINGLE STOCK FUTURE (COOP)										
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	50	12.48	12.58				3
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	141	12.80	12.91				-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	239	13.15	13.26				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	330	13.50	13.61				-
SINGLE STOCK FUTURE (SCBK)										
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	50	159.35	156.60				2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	141	163.50	160.65				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	239	167.95	165.10				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	330	172.45	169.50				-
SINGLE STOCK FUTURE (IMHP)										
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	50	17.17	17.18				2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	141	17.62	17.62				-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	239	18.10	18.11				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	330	18.58	18.59				-

Total Volumes	
Today	Previous
10	40

Total Value	
Today	Previous
310.180	1.572.780

Total Open Interest	
Today	Previous
313	305

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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