

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 26, 2023
INDEX (N25I)									
16-Mar-23	KE70000008214	March 18, 2022	March 16, 2023	49	3.141	3.151			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	140	3.188	3.199			-
21-Sep-23	KE800000367	September 16, 2022	September 21, 2023	238	3.238	3.249			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	329	3.289	3.300			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	49	3.141	3.151			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	140	3.188	3.199			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	238	3.238	3.249			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	329	3.289	3.300			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE70000008438	March 18, 2022	March 16, 2023	49	23.48	24.26			41
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	140	23.44	23.75			111
21-Sep-23	KE800000406	September 16, 2022	September 21, 2023	238	22.54	22.87			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	329	23.14	23.48			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE70000008545	March 18, 2022	March 16, 2023	49	45.00	46.17	11	495,000	17
15-Jun-23	KE80000003106	June 17, 2022	June 15, 2023	140	44.18	44.34			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	238	45.39	45.56			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	329	46.60	46.78			2
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE70000008768	March 18, 2022	March 16, 2023	49	38.83	38.94			21
15-Jun-23	KE80000003213	June 17, 2022	June 15, 2023	140	39.84	38.00			28
21-Sep-23	KE80000004104	September 16, 2022	September 21, 2023	238	40.93	41.05			-
21-Dec-23	KE91000008094	December 16, 2022	December 21, 2023	329	42.02	42.14			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE70000008875	March 18, 2022	March 16, 2023	49	166.65	168.30			33
15-Jun-23	KE80000003320	June 17, 2022	June 15, 2023	140	171.00	169.45			-
21-Sep-23	KE80000004328	September 16, 2022	September 21, 2023	238	175.65	174.10			-
21-Dec-23	KE91000008102	December 16, 2022	December 21, 2023	329	180.35	178.75			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE70000008982	March 18, 2022	March 16, 2023	49	453.45	454.55			9
15-Jun-23	KE80000003437	June 17, 2022	June 15, 2023	140	414.50	415.70			-
21-Sep-23	KE80000004435	September 16, 2022	September 21, 2023	238	425.95	427.15			-
21-Dec-23	KE91000008219	December 16, 2022	December 21, 2023	329	437.30	438.55			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE70000009097	March 18, 2022	March 16, 2023	49	12.47	12.53			28
15-Jun-23	KE80000003544	June 17, 2022	June 15, 2023	140	12.80	12.85			-
21-Sep-23	KE80000004542	September 16, 2022	September 21, 2023	238	13.15	13.20			-
21-Dec-23	KE91000008326	December 16, 2022	December 21, 2023	329	13.50	13.56			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE80000001985	May 16, 2022	March 16, 2023	49	37.37	37.38			10
15-Jun-23	KE80000002439	June 17, 2022	June 15, 2023	140	38.34	38.35			-
21-Sep-23	KE80000004658	September 16, 2022	September 21, 2023	238	39.39	39.40			-
21-Dec-23	KE91000008433	December 16, 2022	December 21, 2023	329	40.44	40.45			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	49	12.62	12.48			3
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	140	12.95	12.80			-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	238	13.31	13.15			-
21-Dec-23	KE91000008540	December 16, 2022	December 21, 2023	329	13.66	13.50			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	49	158.80	159.35			2
15-Jun-23	KE80000002652	June 17, 2022	June 15, 2023	140	162.90	163.50			-
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	238	167.40	167.95			-
21-Dec-23	KE91000008656	December 16, 2022	December 21, 2023	329	171.85	172.45			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	49	17.17	17.17			2
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	140	17.61	17.62			-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	238	18.10	18.10			-
21-Dec-23	KE91000008763	December 16, 2022	December 21, 2023	329	18.58	18.58			-

Total Volumes	
Today	Previous
11	10

Total Value	
Today	Previous
495.000	310.180

Total Open Interest	
Today	Previous
318	313

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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