

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									March 13, 2023
INDEX (N25I)									
16-Mar-23	KE70000008214	March 18, 2022	March 16, 2023	3	2.956	2.998			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	94	2.993	3.037			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	192	3.041	3.085			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	283	3.088	3.133			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	3	2.956	2.998			1
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	94	2.993	3.037			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	192	3.041	3.085			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	283	3.088	3.133			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE70000008438	March 18, 2022	March 16, 2023	3	19.03	20.82			39
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	94	20.24	21.45	12	242,970	142
21-Sep-23	KE8000003670	September 16, 2022	September 21, 2023	192	18.48	19.55			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	283	18.97	20.07			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE70000008545	March 18, 2022	March 16, 2023	3	41.90	43.00	1	41,900	13
15-Jun-23	KE80000003106	June 17, 2022	June 15, 2023	94	40.92	41.06			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	192	42.06	42.20			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	283	43.17	43.32			-
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE70000008768	March 18, 2022	March 16, 2023	3	36.50	37.49	3	109,500	8
15-Jun-23	KE80000003213	June 17, 2022	June 15, 2023	94	35.92	36.36			31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	192	36.92	37.37			-
21-Dec-23	KE91000008094	December 16, 2022	December 21, 2023	283	36.90	37.36			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE70000008875	March 18, 2022	March 16, 2023	3	167.05	170.00			33
15-Jun-23	KE80000003320	June 17, 2022	June 15, 2023	94	171.05	174.00			-
21-Sep-23	KE80000004328	September 16, 2022	September 21, 2023	192	168.50	171.55			-
21-Dec-23	KE91000008102	December 16, 2022	December 21, 2023	283	173.00	176.10			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE70000008982	March 18, 2022	March 16, 2023	3	440.00	450.75	5	220,000	11
15-Jun-23	KE80000003437	June 17, 2022	June 15, 2023	94	408.90	409.25			-
21-Sep-23	KE80000004435	September 16, 2022	September 21, 2023	192	415.20	415.60			-
21-Dec-23	KE91000008219	December 16, 2022	December 21, 2023	283	426.25	426.70			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE70000009097	March 18, 2022	March 16, 2023	3	12.10	12.56	10	121,000	28
15-Jun-23	KE80000003544	June 17, 2022	June 15, 2023	94	11.89	11.75			-
21-Sep-23	KE80000004542	September 16, 2022	September 21, 2023	192	12.02	11.88			-
21-Dec-23	KE91000008326	December 16, 2022	December 21, 2023	283	12.34	12.19			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE80000001985	May 16, 2022	March 16, 2023	3	37.02	36.84			11
15-Jun-23	KE80000002439	June 17, 2022	June 15, 2023	94	35.62	35.45			-
21-Sep-23	KE80000004658	September 16, 2022	September 21, 2023	192	34.61	34.43			-
21-Dec-23	KE91000008433	December 16, 2022	December 21, 2023	283	35.53	35.35			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	3	12.36	12.51			10
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	94	11.65	11.81			-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	192	11.97	12.14			-
21-Dec-23	KE91000008540	December 16, 2022	December 21, 2023	283	12.29	12.46			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	3	167.05	167.15			2
15-Jun-23	KE80000002652	June 17, 2022	June 15, 2023	94	156.85	157.00			-
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	192	161.20	161.35			-
21-Dec-23	KE91000008656	December 16, 2022	December 21, 2023	283	159.50	159.65			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	3	17.91	18.02			2
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	94	18.33	18.45			-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	192	18.84	18.96			-
21-Dec-23	KE91000008763	December 16, 2022	December 21, 2023	283	19.34	19.47			-

Total Volumes	
Today	Previous
31	30

Total Value	
Today	Previous
735.370	675.350

Total Open Interest	
Today	Previous
342	350

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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