

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										February 24, 2023
INDEX (N25I)										
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	20	3,154	3,156				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	111	3,198	3,199				-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	209	3,249	3,250				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	300	3,300	3,301				-
INDEX (25MN)										
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	20	3,154	3,156				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	111	3,198	3,199				-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	209	3,249	3,250				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	300	3,300	3,301				-
SINGLE STOCK FUTURE (SCOM)										
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	20	23.44	23.49				42
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	111	23.37	23.42				132
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	209	22.47	22.53				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	300	25.13	23.13	2	50,260		17
SINGLE STOCK FUTURE (EQTY)										
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	20	50.03	46.03	6	300,180		14
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	111	44.25	44.15				10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	209	45.48	45.38				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	300	46.69	46.58				2
SINGLE STOCK FUTURE (KCBG)										
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	20	41.55	38.55	12	498,600		11
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	111	39.40	39.51				31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	209	40.49	40.60				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	300	41.57	41.68				-
SINGLE STOCK FUTURE (EABL)										
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	20	172.65	170.90				33
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	111	176.90	175.15				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	209	181.80	180.00				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	300	186.65	184.75				-
SINGLE STOCK FUTURE (BATK)										
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	20	481.55	462.05				16
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	111	442.80	422.85				-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	209	455.10	434.55				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	300	467.25	446.10				-
SINGLE STOCK FUTURE (ABSA)										
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	20	12.60	12.65				28
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	111	12.91	12.96				-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	209	13.27	13.32				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	300	13.62	13.68				-
SINGLE STOCK FUTURE (NCBA)										
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	20	36.34	36.59				11
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	111	37.24	37.50				-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	209	38.27	38.54				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	300	39.29	39.56				-
SINGLE STOCK FUTURE (COOP)										
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	20	12.60	12.76				10
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	111	12.91	13.02				-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	209	13.27	13.37				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	300	13.62	13.73				-
SINGLE STOCK FUTURE (SCBK)										
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	20	163.60	163.60				2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	111	167.65	167.70				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	209	172.30	172.30				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	300	176.90	176.90				-
SINGLE STOCK FUTURE (IMHP)										
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	20	18.07	18.12				2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	111	18.52	18.57				1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	209	19.03	19.08				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	300	19.54	19.59				-

Total Volumes	
Today	Previous
20	2

Total Value	
Today	Previous
849 040	25 520

Total Open Interest	
Today	Previous
362	378

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

Nominal:

MINI-INDEX - 10

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