

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 2, 2023
INDEX (N25I)									
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	14	3.135	3.132			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	105	3.178	3.175			-
21-Sep-23	KE8000003674	September 16, 2022	September 21, 2023	203	3.228	3.225			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	294	3.279	3.276			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	14	3.135	3.132			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	105	3.178	3.175			-
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	203	3.228	3.225			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	294	3.279	3.276			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	14	23.56	23.41			44
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	105	23.48	23.33			131
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	203	22.59	22.44			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	294	23.19	23.04			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	14	45.52	45.62			14
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	105	43.61	43.72			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	203	44.81	44.93			-
21-Dec-23	KE9100007489	December 16, 2022	December 21, 2023	294	46.01	46.13			-
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	14	38.35	38.40			11
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	105	39.29	39.35			31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	203	40.37	40.43			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	294	41.44	41.51			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	14	175.15	175.45			33
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	105	179.45	179.75			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	203	184.40	184.75			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	294	189.30	189.65			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	14	451.10	451.45			16
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	105	411.45	411.85			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	203	422.85	423.25			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	294	434.10	434.50			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	14	12.38	12.38			28
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	105	12.68	12.69			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	203	13.03	13.04			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	294	13.38	13.38			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	14	37.09	36.80			11
15-Jun-23	KE8000002438	June 17, 2022	June 15, 2023	105	38.00	37.70			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	203	39.05	38.74			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	294	40.09	39.77			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	14	12.73	12.73			10
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	105	13.04	13.05			-
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	203	13.40	13.41			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	294	13.76	13.76			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	14	162.40	162.15			2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	105	166.35	166.15			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	203	170.95	170.75			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	294	175.50	175.30			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	14	18.05	18.05			2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	105	18.05	18.49			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	203	19.00	19.00			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	294	19.50	19.51			-

Total Volumes	
Today	Previous

Total Value	
Today	Previous

Total Open Interest	
Today	Previous
344	344

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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