

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 6, 2023
INDEX (N25I)										
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	10	3.150	3.136				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	101	3.192	3.178				-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	199	3.242	3.229				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	290	3.293	3.279				-
INDEX (25MN)										
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	10	3.150	3.136				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	101	3.192	3.178				-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	199	3.242	3.229				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	290	3.293	3.279				-
SINGLE STOCK FUTURE (SCOM)										
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	10	22.46	22.93				44
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	101	23.01	23.75				134
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	199	22.10	22.60				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	290	22.69	23.20				-
SINGLE STOCK FUTURE (EQTY)										
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	10	44.88	45.26				14
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	101	42.95	43.34				10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	199	44.14	44.55				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	290	45.31	45.73				-
SINGLE STOCK FUTURE (KCBG)										
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	10	38.32	38.44				11
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	101	37.22	37.36				31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	199	38.25	38.39				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	290	38.26	38.41				-
SINGLE STOCK FUTURE (EABL)										
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	10	180.00	175.00	1	18,000		33
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	101	191.85	179.95				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	199	189.90	177.65				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	290	194.95	182.40				-
SINGLE STOCK FUTURE (BATK)										
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	10	467.85	454.85				16
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	101	426.90	413.65				-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	199	433.70	420.15				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	290	445.20	431.30				-
SINGLE STOCK FUTURE (ABSA)										
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	10	12.47	12.43				28
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	101	11.66	11.62				-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	199	11.78	11.74				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	290	12.10	12.05				-
SINGLE STOCK FUTURE (NCBA)										
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	10	37.12	37.14				11
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	101	35.74	35.77				-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	199	34.73	34.76				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	290	35.65	35.68				-
SINGLE STOCK FUTURE (COOP)										
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	10	12.67	12.78				10
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	101	11.98	12.09				-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	199	12.31	12.42				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	290	12.63	12.75				-
SINGLE STOCK FUTURE (SCBK)										
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	10	165.55	163.15				2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	101	155.35	152.95				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	199	159.65	157.20				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	290	157.90	155.35				-
SINGLE STOCK FUTURE (IMHP)										
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	10	18.03	18.04				2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	101	16.95	16.96				1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	199	17.42	17.43				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	290	17.88	17.90				-

Total Volumes	
Today	Previous
1	6

Total Value	
Today	Previous
18.000	123.750

Total Open Interest	
Today	Previous
347	347

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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