

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									April 3, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	73	3.009	2.995			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	171	3.059	3.044			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	262	3.106	3.091			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	353	3.157	3.141			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	73	3.009	2.995			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	171	3.059	3.044			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	262	3.106	3.091			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	353	3.157	3.141			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	73	18.48	18.45			120
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	171	17.47	17.43			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	262	17.93	17.89			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	353	18.42	18.38			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	73	42.76	42.34			9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	171	43.98	43.55			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	262	45.14	44.70			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	353	46.37	45.92			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	73	35.84	35.16			8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	171	36.86	36.16			-
21-Dec-23	KE9100008079	December 16, 2022	December 21, 2023	262	36.83	36.11			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	353	37.83	37.10			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	73	173.05	173.25			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	171	170.75	170.90			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	262	175.25	175.40			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	353	180.00	180.20			-
SINGLE STOCK FUTURE (BATA)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	73	418.15	420.35			3
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	171	425.05	427.30			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	262	436.30	438.60			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	353	448.15	450.55			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	73	11.97	11.88			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	171	12.11	12.02			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	262	12.43	12.34			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	353	12.77	12.67			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	73	34.73	35.12			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	171	33.72	34.12			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	262	34.61	35.02			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	353	35.56	35.98			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	73	11.88	11.89			1

Total Volumes	
Today	Previous

Total Value	
Today	Previous

Total Open Interest	
Today	Previous
142	142

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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