

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 12, 2023
INDEX (N25I)										
15-Jun-23	KE8000002983		June 17, 2022	June 15, 2023	64	2,979	2,994			-
21-Sep-23	KE8000003767		September 16, 2022	September 21, 2023	162	3,028	3,043			-
21-Dec-23	KE9100007765		December 16, 2022	December 21, 2023	253	3,074	3,090			-
21-Mar-24	KE9400001435		March 17, 2023	March 21, 2024	344	3,125	3,141			-
INDEX (25MN)										
15-Jun-23	KE8000002876		June 17, 2022	June 15, 2023	64	2,979	2,994			-
21-Sep-23	KE8000003650		September 16, 2022	September 21, 2023	162	3,028	3,043			-
21-Dec-23	KE9100007658		December 16, 2022	December 21, 2023	253	3,074	3,090			-
21-Mar-24	KE9400001328		March 17, 2023	March 21, 2024	344	3,125	3,141			-
SINGLE STOCK FUTURE (SCOM)										
15-Jun-23	KE8000003098		June 17, 2022	June 15, 2023	64	18.64	18.75			120
21-Sep-23	KE8000003874		September 16, 2022	September 21, 2023	162	17.63	17.74			-
21-Dec-23	KE9100007872		December 16, 2022	December 21, 2023	253	18.09	18.21			-
21-Mar-24	KE9400001542		March 17, 2023	March 21, 2024	344	18.59	18.71			-
SINGLE STOCK FUTURE (EQTY)										
15-Jun-23	KE8000003106		June 17, 2022	June 15, 2023	64	41.69	42.16			9
21-Sep-23	KE8000004096		September 16, 2022	September 21, 2023	162	42.86	43.35			-
21-Dec-23	KE9100007989		December 16, 2022	December 21, 2023	253	44.00	44.49			-
21-Mar-24	KE9400001765		March 17, 2023	March 21, 2024	344	45.21	45.72			-
SINGLE STOCK FUTURE (KCBG)										
15-Jun-23	KE8000003213		June 17, 2022	June 15, 2023	64	35.55	36.94			8
21-Sep-23	KE8000004104		September 16, 2022	September 21, 2023	162	36.55	37.98			-
21-Dec-23	KE9100008094		December 16, 2022	December 21, 2023	253	36.52	37.98			-
21-Mar-24	KE9400001658		March 17, 2023	March 21, 2024	344	37.52	39.02			-
SINGLE STOCK FUTURE (EABL)										
15-Jun-23	KE8000003320		June 17, 2022	June 15, 2023	64	172.15	172.70			-
21-Sep-23	KE8000004328		September 16, 2022	September 21, 2023	162	169.75	170.30			-
21-Dec-23	KE9100008102		December 16, 2022	December 21, 2023	253	174.25	174.85			-
21-Mar-24	KE9400001989		March 17, 2023	March 21, 2024	344	179.05	179.65			-
SINGLE STOCK FUTURE (BATK)										
15-Jun-23	KE8000003437		June 17, 2022	June 15, 2023	64	405.60	405.00			3
21-Sep-23	KE8000004435		September 16, 2022	September 21, 2023	162	412.05	411.40			-
21-Dec-23	KE9100008219		December 16, 2022	December 21, 2023	253	422.95	422.30			-
21-Mar-24	KE9400002094		March 17, 2023	March 21, 2024	344	434.60	433.90			-
SINGLE STOCK FUTURE (ABSA)										
15-Jun-23	KE8000003544		June 17, 2022	June 15, 2023	64	11.79	11.79			-
21-Sep-23	KE8000004542		September 16, 2022	September 21, 2023	162	11.92	11.92			-
21-Dec-23	KE9100008326		December 16, 2022	December 21, 2023	253	12.24	12.24			-
21-Mar-24	KE9400001872		March 17, 2023	March 21, 2024	344	12.57	12.58			-
SINGLE STOCK FUTURE (NCBA)										
15-Jun-23	KE8000002439		June 17, 2022	June 15, 2023	64	35.26	34.96			-
21-Sep-23	KE8000004658		September 16, 2022	September 21, 2023	162	34.25	33.95			-
21-Dec-23	KE9100008433		December 16, 2022	December 21, 2023	253	35.16	34.85			-
21-Mar-24	KE9400002102		March 17, 2023	March 21, 2024	344	36.13	35.81			-
SINGLE STOCK FUTURE (COOP)										
15-Jun-23	KE8000002546		June 17, 2022	June 15, 2023	64	11.95	11.80			1
21-Sep-23	KE8000004745		September 16, 2022	September 21, 2023	162	12.29	12.14			-
21-Dec-23	KE9100008540		December 16, 2022	December 21, 2023	253	12.62	12.46			-
21-Mar-24	KE9400002219		March 17, 2023	March 21, 2024	344	12.96	12.80			-
SINGLE STOCK FUTURE (SCBK)										
15-Jun-23	KE8000002652		June 17, 2022	June 15, 2023	64	155.20	156.75			-
21-Sep-23	KE8000004872		September 16, 2022	September 21, 2023	162	159.55	161.15			-
21-Dec-23	KE9100008656		December 16, 2022	December 21, 2023	253	157.75	159.45			-
21-Mar-24	KE9400002326		March 17, 2023	March 21, 2024	344	162.10	163.80			-
SINGLE STOCK FUTURE (IMHP)										
15-Jun-23	KE8000002769		June 17, 2022	June 15, 2023	64	18.85	18.40			1
21-Sep-23	KE8000004989		September 16, 2022	September 21, 2023	162	19.88	18.92			-
21-Dec-23	KE9100008763		December 16, 2022	December 21, 2023	253	19.89	19.42			-
21-Mar-24	KE9400002433		March 17, 2023	March 21, 2024	344	20.44	19.95			-

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

Nominal:

INDEX-100
MINI-INDEX - 10

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