

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 14, 2023
INDEX (N25I)										
15-Jun-23	KE8000002983		June 17, 2022	June 15, 2023	62	2,944	2,953			-
21-Sep-23	KE8000003767		September 16, 2022	September 21, 2023	160	2,991	3,001			-
21-Dec-23	KE9100007765		December 16, 2022	December 21, 2023	251	3,038	3,047			-
21-Mar-24	KE9400001435		March 17, 2023	March 21, 2024	342	3,089	3,097			-
INDEX (25MN)										
15-Jun-23	KE8000002876		June 17, 2022	June 15, 2023	62	2,944	2,953			-
21-Sep-23	KE8000003650		September 16, 2022	September 21, 2023	160	2,991	3,001			-
21-Dec-23	KE9100007658		December 16, 2022	December 21, 2023	251	3,038	3,047			-
21-Mar-24	KE9400001328		March 17, 2023	March 21, 2024	342	3,089	3,097			-
SINGLE STOCK FUTURE (SCOM)										
15-Jun-23	KE8000003098		June 17, 2022	June 15, 2023	62	18.25	18.06	20	365,000	139
21-Sep-23	KE8000003874		September 16, 2022	September 21, 2023	160	17.04	17.10			-
21-Dec-23	KE9100007872		December 16, 2022	December 21, 2023	251	17.50	17.55			-
21-Mar-24	KE9400001765		March 17, 2023	March 21, 2024	342	17.98	18.03			-
SINGLE STOCK FUTURE (EQTY)										
15-Jun-23	KE8000003106		June 17, 2022	June 15, 2023	62	41.17	41.17			9
21-Sep-23	KE8000004096		September 16, 2022	September 21, 2023	160	42.32	42.33			-
21-Dec-23	KE9100007789		December 16, 2022	December 21, 2023	251	43.45	43.45			-
21-Mar-24	KE9400001765		March 17, 2023	March 21, 2024	342	44.66	44.64			-
SINGLE STOCK FUTURE (KCBG)										
15-Jun-23	KE8000003213		June 17, 2022	June 15, 2023	62	34.43	34.93			8
21-Sep-23	KE8000004104		September 16, 2022	September 21, 2023	160	35.39	35.92			-
21-Dec-23	KE9100008094		December 16, 2022	December 21, 2023	251	35.33	35.86			-
21-Mar-24	KE9400001658		March 17, 2023	March 21, 2024	342	36.31	36.85			-
SINGLE STOCK FUTURE (EABL)										
15-Jun-23	KE8000003320		June 17, 2022	June 15, 2023	62	171.10	171.60			-
21-Sep-23	KE8000004328		September 16, 2022	September 21, 2023	160	168.65	169.20			-
21-Dec-23	KE9100008102		December 16, 2022	December 21, 2023	251	173.15	173.65			-
21-Mar-24	KE9400001989		March 17, 2023	March 21, 2024	342	177.95	178.45			-
SINGLE STOCK FUTURE (BATK)										
15-Jun-23	KE8000003437		June 17, 2022	June 15, 2023	62	427.05	430.35			3
21-Sep-23	KE8000004435		September 16, 2022	September 21, 2023	160	434.05	437.45			-
21-Dec-23	KE9100008219		December 16, 2022	December 21, 2023	251	445.60	449.05			-
21-Mar-24	KE9400002094		March 17, 2023	March 21, 2024	342	457.95	461.40			-
SINGLE STOCK FUTURE (ABSA)										
15-Jun-23	KE8000003544		June 17, 2022	June 15, 2023	62	11.73	11.73			-
21-Sep-23	KE8000004542		September 16, 2022	September 21, 2023	160	11.86	11.86			-
21-Dec-23	KE9100008326		December 16, 2022	December 21, 2023	251	12.18	12.18			-
21-Mar-24	KE9400001872		March 17, 2023	March 21, 2024	342	12.52	12.51			-
SINGLE STOCK FUTURE (NCBA)										
15-Jun-23	KE8000002439		June 17, 2022	June 15, 2023	62	35.30	35.20			-
21-Sep-23	KE8000004658		September 16, 2022	September 21, 2023	160	34.29	34.19			-
21-Dec-23	KE9100008433		December 16, 2022	December 21, 2023	251	35.20	35.09			-
21-Mar-24	KE9400002102		March 17, 2023	March 21, 2024	342	36.18	36.06			-
SINGLE STOCK FUTURE (COOP)										
15-Jun-23	KE8000002546		June 17, 2022	June 15, 2023	62	11.69	11.90			1
21-Sep-23	KE8000004745		September 16, 2022	September 21, 2023	160	12.02	12.23			-
21-Dec-23	KE9100008540		December 16, 2022	December 21, 2023	251	12.34	12.56			-
21-Mar-24	KE9400002219		March 17, 2023	March 21, 2024	342	12.69	12.90			-
SINGLE STOCK FUTURE (SCBK)										
15-Jun-23	KE8000002652		June 17, 2022	June 15, 2023	62	156.40	156.15			-
21-Sep-23	KE8000004872		September 16, 2022	September 21, 2023	160	160.80	160.55			-
21-Dec-23	KE9100008656		December 16, 2022	December 21, 2023	251	159.05	158.80			-
21-Mar-24	KE9400002326		March 17, 2023	March 21, 2024	342	163.50	163.15			-
SINGLE STOCK FUTURE (IMHP)										
15-Jun-23	KE8000002769		June 17, 2022	June 15, 2023	62	18.59	18.64			1
21-Sep-23	KE8000004989		September 16, 2022	September 21, 2023	160	19.11	19.16			-
21-Dec-23	KE9100008763		December 16, 2022	December 21, 2023	251	19.62	19.67			-
21-Mar-24	KE9400002433		March 17, 2023	March 21, 2024	342	20.16	20.21			-

Total Volumes	
Today	Previous
20	8

Total Value	
Today	Previous
365,000	144,550

Total Open Interest	
Today	Previous
161	141

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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