

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 19, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	57	2.908	2.921			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	155	2.955	2.968			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	246	3.001	3.014			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	337	3.051	3.064			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	57	2.908	2.921			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	155	2.955	2.968			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	246	3.001	3.014			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	337	3.051	3.064			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	57	16.94	17.09			139
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	155	15.87	16.03			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	246	16.29	16.46			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	337	16.74	16.91			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	57	41.66	41.42			9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	155	42.83	42.58			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	246	43.97	43.72			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	337	45.19	44.93			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	57	34.38	34.59			8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	155	35.34	35.56			-
21-Dec-23	KE9100008079	December 16, 2022	December 21, 2023	246	35.28	35.50			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	337	36.25	36.49			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	57	167.30	169.90			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	155	164.75	167.40			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	246	169.15	171.85			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	337	173.80	176.60			-
SINGLE STOCK FUTURE (BATK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	57	412.20	426.55			3
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	155	418.75	433.50			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	246	429.90	445.05			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	337	441.80	457.35			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	57	11.46	11.57			2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	155	11.58	11.69			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	246	11.89	12.00			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	337	12.22	12.34			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	57	36.36	38.00			5
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	155	35.38	35.23			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	246	36.32	36.17			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	337	37.33	37.17			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	57	11.73	11.78			1

Total Volumes	
Today	Previous
5	5

Total Value	
Today	Previous
-	190.000

Total Open Interest	
Today	Previous
168	168

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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