

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										June 12, 2023
INDEX (N25I)										
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	3	2,713	2,741				-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	101	2,761	2,791				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	192	2,809	2,839				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	283	2,857	2,887				-
INDEX (25MN)										
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	3	2,713	2,741				1
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	101	2,761	2,791				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	192	2,809	2,839				-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	283	2,857	2,887				2
SINGLE STOCK FUTURE (SCOM)										
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	3	16.00	16.17	3	48,000		121
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	101	14.68	15.58				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	192	15.10	16.01				-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	283	15.52	16.46				-
SINGLE STOCK FUTURE (EQTY)										
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	3	37.88	37.96				12
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	101	39.00	39.09				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	192	40.09	40.18				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	283	41.21	41.30				-
SINGLE STOCK FUTURE (KCBG)										
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	3	31.57	31.85				10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	101	32.51	32.80				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	192	32.41	32.71				-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	283	33.32	33.62				-
SINGLE STOCK FUTURE (EABL)										
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	3	167.10	165.50				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	101	164.80	163.15				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	192	169.40	167.70				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	283	174.10	172.40				-
SINGLE STOCK FUTURE (BATK)										
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	3	425.30	429.85				5
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	101	432.85	437.60				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	192	444.95	449.85				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	283	457.30	462.35				-
SINGLE STOCK FUTURE (ABSA)										
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	3	11.61	11.57				2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	101	11.75	11.71				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	192	12.08	12.04				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	283	12.42	12.37				-
SINGLE STOCK FUTURE (NCBA)										
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	3	39.68	39.82				-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	101	38.85	39.15				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	192	39.94	40.24				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	283	41.05	41.36				-
SINGLE STOCK FUTURE (COOP)										
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	3	12.21	12.22				6
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	101	12.57	12.58				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	192	12.92	12.93				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	283	13.28	13.29				-
SINGLE STOCK FUTURE (SCBK)										
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	3	160.35	160.45				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	101	165.10	165.25				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	192	163.70	163.85				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	283	168.25	168.40				-
SINGLE STOCK FUTURE (IMHP)										
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	3	16.46	16.98				1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	101	17.97	17.48				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	192	17.95	17.97				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	283	18.45	18.47				-

Total Volumes	
Today	Previous
3	9

Total Value	
Today	Previous
48 000	192 860

Total Open Interest	
Today	Previous
160	160

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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