

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										May 8, 2023
INDEX (N25I)										
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	38	2,743	2,737				-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	136	2,787	2,781				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	227	2,832	2,826				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	318	2,881	2,874				-
INDEX (25MN)										
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	38	2,743	2,737				-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	136	2,787	2,781				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	227	2,832	2,826				-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	318	2,881	2,874				-
SINGLE STOCK FUTURE (SCOM)										
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	38	16.11	15.92				142
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	136	15.01	14.82				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	227	15.42	15.22				-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	318	15.85	15.65				-
SINGLE STOCK FUTURE (EQTY)										
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	38	41.36	42.01				9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	136	42.51	43.18				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	227	43.66	44.34				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	318	44.88	45.58				-
SINGLE STOCK FUTURE (KCBG)										
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	38	30.50	31.94	5	152,500		8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	136	32.38	32.83				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	227	32.25	32.71				-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	318	33.15	33.62				-
SINGLE STOCK FUTURE (EABL)										
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	38	150.45	150.55				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	136	147.35	147.50				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	227	151.35	151.50				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	318	155.55	155.70				-
SINGLE STOCK FUTURE (BATK)										
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	38	421.05	421.20				6
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	136	427.75	427.90				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	227	439.25	439.45				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	318	451.55	451.70				-
SINGLE STOCK FUTURE (ABSA)										
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	38	10.60	10.21				2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	136	10.70	10.29				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	227	10.99	10.57				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	318	11.29	10.86				-
SINGLE STOCK FUTURE (NCBA)										
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	38	32.00	33.81	1	32,000		5
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	136	34.02	32.74				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	227	35.25	33.63				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	318	36.23	34.57				-
SINGLE STOCK FUTURE (COOP)										
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	38	11.37	11.43				1
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	136	11.68	11.75				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	227	12.00	12.06				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	318	12.33	12.40				-
SINGLE STOCK FUTURE (SCBK)										
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	38	143.35	144.25				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	136	147.35	148.25				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	227	145.30	146.25				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	318	149.40	150.35				-
SINGLE STOCK FUTURE (IMHP)										
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	38	17.07	17.03				1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	136	17.54	17.50				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	227	18.01	17.98				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	318	18.52	18.48				-

Total Volumes	
Today	Previous
6	7

Total Value	
Today	Previous
184 500	-

Total Open Interest	
Today	Previous
174	175

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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