

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 17, 2023
INDEX (N25I)										
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	29	2.617	2.571				-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	127	2.659	2.613				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	218	2.703	2.656				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	309	2.749	2.701				-
INDEX (25MN)										
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	29	2.617	2.571				1
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	127	2.659	2.613				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	218	2.703	2.656				-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	309	2.749	2.701				-
SINGLE STOCK FUTURE (SCOM)										
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	29	13.87	14.88	2	27.740		124
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	127	14.51	13.27				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	218	14.91	13.64				-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	309	15.32	14.02				-
SINGLE STOCK FUTURE (EQTY)										
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	29	35.72	38.00				7
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	127	36.72	37.19				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	218	37.72	38.21				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	309	38.77	39.27				-
SINGLE STOCK FUTURE (KCBG)										
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	29	31.79	31.44				10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	127	32.67	32.32				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	218	32.56	32.20				-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	309	33.47	33.10				-
SINGLE STOCK FUTURE (EABL)										
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	29	148.10	146.10				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	127	144.95	142.95				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	218	148.95	146.85				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	309	153.10	150.95				-
SINGLE STOCK FUTURE (BATA)										
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	29	406.15	406.25				8
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	127	412.40	412.55				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	218	423.70	423.85				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	309	435.50	435.65				-
SINGLE STOCK FUTURE (ABSA)										
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	29	10.43	10.43				2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	127	10.52	10.52				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	218	10.81	10.81				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	309	11.11	11.11				-
SINGLE STOCK FUTURE (NCBA)										
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	29	32.49	33.50				2
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	127	31.40	30.52				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	218	32.26	31.36				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	309	33.16	32.24				-
SINGLE STOCK FUTURE (COOP)										
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	29	10.88	10.89				6
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	127	11.19	11.19				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	218	11.49	11.50				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	309	11.81	11.82				-
SINGLE STOCK FUTURE (SCBK)										
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	29	141.30	142.10				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	127	145.25	146.05				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	218	143.20	144.05				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	309	147.20	148.05				-
SINGLE STOCK FUTURE (IMHP)										
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	29	17.13	17.13				1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	127	17.61	17.61				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	218	18.09	18.09				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	309	18.59	18.60				-

Total Volumes	
Today	Previous
2	17

Total Value	
Today	Previous
27 740	369 250

Total Open Interest	
Today	Previous
161	161

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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