

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 2, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	44	2.823	2.873			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	142	2.868	2.919			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	233	2.914	2.965			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	324	2.964	3.017			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	44	2.823	2.873			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	142	2.868	2.919			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	233	2.914	2.965			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	324	2.964	3.017			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	44	16.68	16.95			142
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	142	15.61	15.63			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	233	16.02	16.04			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	324	16.48	16.50			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	44	42.33	42.33			9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	142	43.51	43.51			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	233	44.61	44.68			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	324	45.93	45.94			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	44	33.17	33.25			8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	142	34.09	34.18			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	233	33.99	34.09			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	324	34.95	35.05			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	44	157.70	160.70			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	142	154.85	157.90			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	233	158.95	162.10			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	324	163.45	166.70			-
SINGLE STOCK FUTURE (BATA)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	44	422.95	423.50			6
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	142	429.70	430.25			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	233	441.15	441.75			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	324	453.60	454.20			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	44	10.82	11.13			2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	142	10.92	11.24			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	233	11.21	11.55			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	324	11.53	11.87			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	44	36.91	38.00			7
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	142	35.93	36.75			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	233	36.89	37.74			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	324	37.93	38.80			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	44	11.74	11.95			1
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	142	12.06	12.29			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	233	12.39	12.62			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	324	12.74	12.97			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	44	147.35	150.80			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	142	151.45	155.00			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	233	149.50	153.15			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	324	153.70	157.45			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	44	17.10	17.51			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	142	18.79	18.00			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	233	18.67	19.48			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	324	19.20	19.00			-

Total Volumes	
Today	Previous
-	9

Total Value	
Today	Previous
-	278 850

Total Open Interest	
Today	Previous
176	176

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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