

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 15, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	31	2.509	2.517			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	129	2.550	2.557			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	220	2.592	2.600			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	311	2.636	2.644			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	31	2.509	2.608			1
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	129	2.550	2.557			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	220	2.592	2.600			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	311	2.636	2.644			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	31	13.92	14.15	20	278.500	135
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	129	11.93	12.20			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	220	12.26	12.54			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	311	12.60	12.89			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	31	40.75	37.13	3	122.250	8
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	129	37.83	38.17			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	220	38.86	39.22			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	311	39.94	40.31			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	31	28.50	28.75	1	28.500	10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	129	30.05	29.56			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	220	29.87	29.36			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	311	30.70	30.18			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	31	143.10	141.45			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	129	139.85	138.20			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	220	143.70	141.95			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	311	147.70	145.95			-
SINGLE STOCK FUTURE (BATAK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	31	450.00	418.35	2	90.000	8
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	129	418.15	425.05			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	220	429.60	436.65			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	311	441.55	448.85			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	31	10.33	10.29			2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	129	10.42	10.38			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	220	10.71	10.66			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	311	11.01	10.96			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	31	30.95	32.33			5
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	129	29.81	31.24			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	220	30.63	32.09			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	311	31.48	32.99			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	31	10.99	10.60			6
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	129	11.30	10.90			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	220	11.61	11.19			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	311	11.93	11.51			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	31	139.35	136.45			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	129	143.25	140.25			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	220	141.15	138.10			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	311	145.10	141.95			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	31	17.04	17.10			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	129	17.51	17.58			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	220	17.99	18.06			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	311	18.49	18.56			-

Total Volumes	
Today	Previous
26	2

Total Value	
Today	Previous
519 250	40 230

Total Open Interest	
Today	Previous
176	170

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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