

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 23, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	23	2,530	2,550			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	121	2,571	2,592			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	212	2,615	2,635			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	303	2,660	2,681			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	23	2,530	2,550			1
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	121	2,571	2,592			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	212	2,615	2,635			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	303	2,660	2,800			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	23	15.39	15.14			122
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	121	14.28	14.03			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	212	14.68	14.42			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	303	15.09	14.82			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	23	36.01	37.00			20
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	121	37.02	37.81			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	212	38.05	38.85			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	303	39.11	39.95			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	23	30.22	30.13			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	121	31.08	30.98			-
21-Dec-23	KE9100008079	December 16, 2022	December 21, 2023	212	30.93	30.83			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	303	31.80	31.70			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	23	146.05	146.85			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	121	142.95	143.75			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	212	146.90	147.75			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	303	151.00	151.90			-
SINGLE STOCK FUTURE (BATK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	23	400.30	445.85			13
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	121	406.55	407.25			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	212	417.80	418.50			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	303	429.55	430.25			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	23	10.41	10.51			2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	121	10.50	10.61			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	212	10.79	10.90			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	303	11.10	11.21			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	23	33.79	34.00			2
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	121	32.75	32.96			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	212	33.65	33.88			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	303	34.60	34.83			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	23	10.91	10.82			6
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	121	11.22	11.12			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	212	11.53	11.43			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	303	11.85	11.75			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	23	140.80	140.80			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	121	144.75	144.80			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	212	142.75	142.80			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	303	146.75	146.80			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	23	16.24	16.40			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	121	16.70	16.86			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	212	17.16	17.33			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	303	17.64	17.81			-

Total Volumes	
Today	Previous
0	9

Total Value	
Today	Previous
-	377 100

Total Open Interest	
Today	Previous
179	179

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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