

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 26, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	20	2,547	2,533			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	118	2,590	2,575			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	209	2,633	2,618			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	300	2,679	2,663			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	20	2,547	2,533			1
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	118	2,590	2,575			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	209	2,633	2,618			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	300	2,679	2,663			2
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	20	15.12	15.13	10	151,250	122
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	118	14.02	14.01			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	209	14.41	14.40			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	300	14.81	14.81			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	20	37.00	37.00	10	370,000	9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	118	38.16	38.04			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	209	39.21	39.09			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	300	40.30	40.18			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	20	31.21	31.16			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	118	32.11	32.04			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	209	31.99	31.92			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	300	32.88	32.82			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	20	146.95	146.75			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	118	143.95	143.60			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	209	147.90	147.60			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	300	152.05	151.75			-
SINGLE STOCK FUTURE (BATK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	20	399.00	407.35			13
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	118	405.45	413.80			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	209	416.60	425.20			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	300	428.25	437.15			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	20	10.85	10.50			2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	118	10.97	10.60			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	209	11.27	10.89			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	300	11.59	11.20			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	20	34.77	34.33			2
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	118	33.78	33.29			-
21-Dec-23	KE9100008463	December 16, 2022	December 21, 2023	209	34.70	34.21			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	300	35.68	35.17			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	20	11.46	11.21			6
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	118	11.79	11.52			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	209	12.11	11.84			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	300	12.45	12.17			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	20	146.45	145.75			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	118	150.70	149.85			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	209	148.85	148.00			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	300	153.00	152.15			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	20	15.93	16.18			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	118	16.39	16.64			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	209	16.84	17.10			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	300	17.31	17.58			-

Total Volumes	
Today	Previous
20	10

Total Value	
Today	Previous
521.250	370.000

Total Open Interest	
Today	Previous
148	149

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:

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