

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 30, 2023
INDEX (N25I)									
15-Jun-23	KE80000002983	June 17, 2022	June 15, 2023	16	2.646	2.595			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	114	2.690	2.639			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	205	2.735	2.682			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	296	2.782	2.729			-
INDEX (25MN)									
15-Jun-23	KE80000002876	June 17, 2022	June 15, 2023	16	2.646	2.595			1
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	114	2.690	2.639			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	205	2.735	2.682			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	296	2.782	2.729			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	16	16.20	15.31	5	81,000	127
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	114	14.88	14.21			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	205	15.29	14.60			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	296	15.72	15.01			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	16	38.25	36.50			9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	114	39.35	38.64			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	205	40.43	39.70			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	296	41.56	40.81			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	16	31.98	31.99			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	114	32.90	32.91			-
21-Dec-23	KE9100008079	December 16, 2022	December 21, 2023	205	32.80	32.81			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	296	33.71	33.73			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	16	154.60	150.60			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	114	151.80	147.70			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	205	155.95	151.75			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	296	160.30	156.00			-
SINGLE STOCK FUTURE (BATK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	16	403.10	409.70			13
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	114	409.60	416.45			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	205	420.85	427.90			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	296	432.65	439.90			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	16	11.24	11.05			2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	114	11.37	11.16			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	205	11.68	11.47			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	296	12.01	11.79			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	16	35.84	35.15			2
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	114	34.87	34.16			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	205	35.83	35.10			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	296	36.83	36.08			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	16	12.05	12.05			6
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	114	12.39	12.40			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	205	12.73	12.74			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	296	13.09	13.10			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	16	159.10	149.10			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	114	163.70	153.40			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	205	162.15	151.60			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	296	166.70	155.85			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	16	16.97	16.67			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	114	17.46	17.15			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	205	17.93	17.62			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	296	18.44	18.11			-

Total Volumes	
Today	Previous
5	1

Total Value	
Today	Previous
81,000	36,500

Total Open Interest	
Today	Previous
173	168

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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