

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									March 22, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	85	2.844	2.813			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	183	2.891	2.859			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	274	2.935	2.903			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	365	2.984	2.950			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	85	2.844	2.813			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	183	2.891	2.859			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	274	2.935	2.903			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	365	2.984	2.950			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	85	19.51	19.05			120
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	183	18.52	18.37			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	274	19.01	18.86			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	365	19.53	19.37			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	85	38.00	35.86	2	76,000	10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	183	36.86	36.87			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	274	37.84	37.85			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	365	38.87	38.87			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	85	34.69	31.63			8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	183	35.66	32.52			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	274	35.60	32.38			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	365	36.57	33.25			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	85	173.40	173.70			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	183	171.00	171.30			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	274	175.55	175.85			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	365	180.35	180.60			-
SINGLE STOCK FUTURE (BATA)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	85	383.90	377.65			3
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	183	389.75	383.30			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	274	400.05	393.45			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	365	411.00	404.10			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	85	10.69	10.84			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	183	10.79	10.95			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	274	11.07	11.24			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	365	11.38	11.54			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	85	31.23	30.53			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	183	30.11	29.38			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	274	30.91	30.16			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	365	31.75	30.98			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	85	11.16	11.16			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	183	11.47	11.48			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	274	11.78	11.78			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	365	12.10	12.10			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	85	154.35	154.40			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	183	158.70	158.75			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	274	156.90	156.95			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	365	161.20	161.20			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	85	15.90	15.85			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	183	16.35	16.30			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	274	16.78	16.73			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	365	17.24	17.18			-

Total Volumes	
Today	Previous
2	1

Total Value	
Today	Previous
76.000	19.050

Total Open Interest	
Today	Previous
142	144

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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