

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 30, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	77	2.965	2.962			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	175	3.014	3.011			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	266	3.060	3.058			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	357	3.111	3.108			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	77	2.965	2.962			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	175	3.014	3.011			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	266	3.060	3.058			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	357	3.111	3.108			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	77	18.34	18.86			120
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	175	17.33	17.86			-
21-Dec-23	KE9100007782	December 16, 2022	December 21, 2023	266	17.79	18.33			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	357	18.27	18.83			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	77	41.43	41.08			9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	175	42.61	42.26			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	266	43.74	43.37			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	357	44.93	44.56			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	77	34.65	34.66			8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	175	35.64	35.65			-
21-Dec-23	KE9100008079	December 16, 2022	December 21, 2023	266	35.58	35.59			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	357	36.55	36.56			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	77	174.50	177.90			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	175	172.20	175.65			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	266	176.75	180.30			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	357	181.60	185.25			-
SINGLE STOCK FUTURE (BATK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	77	406.35	406.50			3
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	175	412.90	413.05			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	266	423.85	424.00			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	357	435.45	435.60			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	77	11.73	11.27			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	175	11.86	11.40			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	266	12.18	11.70			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	357	12.51	12.02			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	77	34.36	33.40			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	175	33.34	32.35			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	266	34.22	33.21			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	357	35.16	34.12			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	77	12.20	11.59	1	12.200	1
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	175	12.08	11.92			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	266	12.40	12.24			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	357	12.74	12.57			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	77	156.50	155.55			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	175	160.95	159.95			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	266	159.20	158.20			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	357	163.55	162.55			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	77	19.12	17.90			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	175	19.67	18.41			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	266	20.19	18.90			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	357	20.74	19.42			-

Total Volumes	
Today	Previous
1	7

Total Value	
Today	Previous
12 200	-

Total Open Interest	
Today	Previous
142	141

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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