

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									April 5, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	71	2,994	2,998			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	169	3,043	3,047			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	260	3,090	3,094			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	351	3,140	3,144			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	71	2,994	2,998			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	169	3,043	3,047			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	260	3,090	3,094			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	351	3,140	3,144			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	71	18.37	18.32			120
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	169	17.35	17.30			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	260	17.81	17.76			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	351	18.29	18.24			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	71	42.22	42.29			9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	169	43.43	43.50			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	260	44.58	44.65			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	351	45.79	45.86			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	71	35.62	35.78			8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	169	36.63	36.80			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	260	36.59	36.77			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	351	37.59	37.77			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	71	170.15	173.00			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	169	167.75	170.70			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	260	172.20	175.20			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	351	176.90	179.95			-
SINGLE STOCK FUTURE (BATAK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	71	405.65	418.00			3
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	169	412.20	424.90			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	260	423.10	436.15			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	351	434.60	448.00			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	71	12.01	11.97			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	169	12.16	12.11			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	260	12.48	12.43			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	351	12.82	12.77			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000000246	June 17, 2022	June 15, 2023	71	35.88	34.72			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	169	34.90	33.71			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	260	35.83	34.60			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	351	36.80	35.54			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	71	11.82	11.88			1
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	169	12.16	12.22			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	260	12.48	12.54			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	351	12.82	12.88			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	71	155.50	156.30			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	169	159.90	160.75			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	260	158.15	159.00			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	351	162.45	163.30			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	71	18.99	18.94			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	169	19.53	19.48			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	260	20.04	20.00			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	351	20.59	20.54			-

Total Volumes	
Today	Previous

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
142	142

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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