

**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 18, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	58	2.921	2.926			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	156	2.968	2.973			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	247	3.014	3.020			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	338	3.064	3.070			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	58	2.921	2.926			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	156	2.968	2.973			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	247	3.014	3.020			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	338	3.064	3.070			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	58	17.09	17.30			139
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	156	16.03	16.25			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	247	16.46	16.68			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	338	16.91	17.14			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	58	41.42	41.99			9
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	156	42.58	43.17			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	247	43.72	44.32			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	338	44.93	45.55			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	58	34.59	34.04			8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	156	35.56	35.00			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	247	35.50	34.93			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	338	36.49	35.89			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	58	169.90	171.20			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	156	167.40	168.75			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	247	171.85	173.25			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	338	176.60	178.05			-
SINGLE STOCK FUTURE (BATA)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	58	426.55	426.65			3
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	156	433.50	433.65			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	247	445.05	445.20			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	338	457.35	457.50			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	58	11.57	12.42			2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	156	11.69	11.80			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	247	12.00	12.11			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	338	12.34	12.45			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	58	38.00	35.77	5	190,000	5
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	156	35.23	34.78			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	247	36.17	35.70			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	338	37.17	36.69			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	58	11.78	11.73			1
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	156	12.11	12.06			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	247	12.43	12.39			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	338	12.78	12.73			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	58	157.25	156.50			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	156	161.65	160.90			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	247	159.95	159.20			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	338	164.35	163.60			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	58	18.46	18.52			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	156	18.98	19.04			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	247	19.49	19.55			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	338	20.02	20.09			-

Total Volumes	
Today	Previous
5	2

Total Value	
Today	Previous
190 000	24 840

Total Open Interest	
Today	Previous
168	163

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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