

## 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 26, 2023
INDEX (N25I)										
15-Jun-23	KE8000002983		June 17, 2022	June 15, 2023	50	2,905	2,887			-
21-Sep-23	KE8000003767		September 16, 2022	September 21, 2023	148	2,952	2,934			-
21-Dec-23	KE9100007765		December 16, 2022	December 21, 2023	239	2,998	2,980			-
21-Mar-24	KE9400001435		March 17, 2023	March 21, 2024	330	3,048	3,029			-
INDEX (25MN)										
15-Jun-23	KE8000002876		June 17, 2022	June 15, 2023	50	2,905	2,887			-
21-Sep-23	KE8000003650		September 16, 2022	September 21, 2023	148	2,952	2,934			-
21-Dec-23	KE9100007658		December 16, 2022	December 21, 2023	239	2,998	2,980			-
21-Mar-24	KE9400001328		March 17, 2023	March 21, 2024	330	3,048	3,029			-
SINGLE STOCK FUTURE (SCOM)										
15-Jun-23	KE8000003098		June 17, 2022	June 15, 2023	50	16.90	16.71			139
21-Sep-23	KE8000003874		September 16, 2022	September 21, 2023	148	15.84	15.63			-
21-Dec-23	KE9100007872		December 16, 2022	December 21, 2023	239	16.26	16.05			-
21-Mar-24	KE9400001765		March 17, 2023	March 21, 2024	330	16.71	16.49			-
SINGLE STOCK FUTURE (EQTY)										
15-Jun-23	KE8000003106		June 17, 2022	June 15, 2023	50	42.54	42.90			9
21-Sep-23	KE8000004096		September 16, 2022	September 21, 2023	148	43.73	44.11			-
21-Dec-23	KE9100007789		December 16, 2022	December 21, 2023	239	44.89	45.28			-
21-Mar-24	KE9400001765		March 17, 2023	March 21, 2024	330	46.12	46.52			-
SINGLE STOCK FUTURE (KCBG)										
15-Jun-23	KE8000003213		June 17, 2022	June 15, 2023	50	34.42	33.82			8
21-Sep-23	KE8000004104		September 16, 2022	September 21, 2023	148	35.38	34.76			-
21-Dec-23	KE9100008094		December 16, 2022	December 21, 2023	239	35.31	34.68			-
21-Mar-24	KE9400001658		March 17, 2023	March 21, 2024	330	36.29	35.64			-
SINGLE STOCK FUTURE (EABL)										
15-Jun-23	KE8000003320		June 17, 2022	June 15, 2023	50	162.70	162.00			-
21-Sep-23	KE8000004328		September 16, 2022	September 21, 2023	148	160.00	159.25			-
21-Dec-23	KE9100008102		December 16, 2022	December 21, 2023	239	164.25	163.50			-
21-Mar-24	KE9400001989		March 17, 2023	March 21, 2024	330	168.75	168.00			-
SINGLE STOCK FUTURE (BATK)										
15-Jun-23	KE8000003437		June 17, 2022	June 15, 2023	50	450.00	413.50	2	90,000	5
21-Sep-23	KE8000004435		September 16, 2022	September 21, 2023	148	419.90	420.05			-
21-Dec-23	KE9100008219		December 16, 2022	December 21, 2023	239	431.05	431.20			-
21-Mar-24	KE9400002094		March 17, 2023	March 21, 2024	330	442.90	443.05			-
SINGLE STOCK FUTURE (ABSA)										
15-Jun-23	KE8000003544		June 17, 2022	June 15, 2023	50	11.14	11.19			2
21-Sep-23	KE8000004542		September 16, 2022	September 21, 2023	148	11.25	11.30			-
21-Dec-23	KE9100008326		December 16, 2022	December 21, 2023	239	11.54	11.60			-
21-Mar-24	KE9400001872		March 17, 2023	March 21, 2024	330	11.86	11.92			-
SINGLE STOCK FUTURE (NCBA)										
15-Jun-23	KE8000002439		June 17, 2022	June 15, 2023	50	39.95	38.63	1	39,950	5
21-Sep-23	KE8000004658		September 16, 2022	September 21, 2023	148	37.75	37.71			-
21-Dec-23	KE9100008433		December 16, 2022	December 21, 2023	239	38.75	38.71			-
21-Mar-24	KE9400002102		March 17, 2023	March 21, 2024	330	39.82	39.78			-
SINGLE STOCK FUTURE (COOP)										
15-Jun-23	KE8000002546		June 17, 2022	June 15, 2023	50	12.01	12.70			1
21-Sep-23	KE8000004745		September 16, 2022	September 21, 2023	148	12.34	12.14			-
21-Dec-23	KE9100008540		December 16, 2022	December 21, 2023	239	12.67	12.46			-
21-Mar-24	KE9400002219		March 17, 2023	March 21, 2024	330	13.02	12.80			-
SINGLE STOCK FUTURE (SCBK)										
15-Jun-23	KE8000002652		June 17, 2022	June 15, 2023	50	149.05	147.55			-
21-Sep-23	KE8000004872		September 16, 2022	September 21, 2023	148	153.20	151.70			-
21-Dec-23	KE9100008656		December 16, 2022	December 21, 2023	239	151.25	149.70			-
21-Mar-24	KE9400002326		March 17, 2023	March 21, 2024	330	155.40	153.80			-
SINGLE STOCK FUTURE (IMHP)										
15-Jun-23	KE8000002769		June 17, 2022	June 15, 2023	50	18.22	17.82			1
21-Sep-23	KE8000004989		September 16, 2022	September 21, 2023	148	18.73	18.32			-
21-Dec-23	KE9100008763		December 16, 2022	December 21, 2023	239	19.23	18.80			-
21-Mar-24	KE9400002433		March 17, 2023	March 21, 2024	330	19.75	19.32			-

Total Volumes	
Today	Previous
3	1

Total Value	
Today	Previous
129 950	12 700

Total Open Interest	
Today	Previous
170	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

**Nominal:**

INDEX-100  
MINI-INDEX - 10

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