

## DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										January 27, 2023
INDEX (N25I)										
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	48	3.150	3.141				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	139	3.197	3.188				-
21-Sep-23	KE800000367	September 16, 2022	September 21, 2023	237	3.247	3.238				-
21-Dec-23	KE910000765	December 16, 2022	December 21, 2023	328	3.298	3.289				-
INDEX (25MN)										
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	48	3.150	3.141				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	139	3.197	3.188				-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	237	3.247	3.238				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	328	3.298	3.289				-
SINGLE STOCK FUTURE (SCOM)										
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	48	23.90	23.48	1	23.900		42
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	139	24.00	23.44	1	24.000		112
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	237	22.54	22.54				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	328	23.14	23.14				-
SINGLE STOCK FUTURE (EQTY)										
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	48	45.86	45.00				17
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	139	44.02	44.18				10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	237	45.23	45.39				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	328	46.44	46.60				2
SINGLE STOCK FUTURE (KCBG)										
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	48	38.89	38.83				21
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	139	39.89	39.84				28
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	237	40.99	40.93				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	328	42.08	42.02				-
SINGLE STOCK FUTURE (EABL)										
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	48	169.95	166.65				33
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	139	174.35	171.00				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	237	179.15	175.65				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	328	183.90	180.35				-
SINGLE STOCK FUTURE (BATK)										
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	48	453.75	453.45				9
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	139	414.75	414.50				-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	237	426.20	425.95				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	328	437.60	437.30				-
SINGLE STOCK FUTURE (ABSA)										
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	48	12.58	12.47				28
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	139	12.90	12.80				-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	237	13.25	13.15				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	328	13.61	13.50				-
SINGLE STOCK FUTURE (NCBA)										
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	48	37.37	37.37				10
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	139	38.34	38.34				-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	237	39.39	39.39				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	328	40.44	40.44				-
SINGLE STOCK FUTURE (COOP)										
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	48	12.73	12.62				3
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	139	13.05	12.95				-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	237	13.41	13.31				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	328	13.77	13.66				-
SINGLE STOCK FUTURE (SCBK)										
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	48	158.55	158.80				2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	139	162.65	162.90				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	237	167.10	167.40				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	328	171.55	171.85				-
SINGLE STOCK FUTURE (IMHP)										
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	48	17.17	17.17				2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	139	17.61	17.61				1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	237	18.10	18.10				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	328	18.58	18.58				-

Total Volumes	
Today	Previous
2	11

Total Value	
Today	Previous
47 900	495 000

Total Open Interest	
Today	Previous
320	318

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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