

**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 15, 2023
INDEX (N25I)									
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	1	2.881	2.932			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	92	2.916	2.968			-
21-Sep-23	KE800000367	September 16, 2022	September 21, 2023	190	2.962	3.015			-
21-Dec-23	KE910000765	December 16, 2022	December 21, 2023	281	3.008	3.062			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	1	2.881	2.932			1
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	92	2.916	2.968			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	190	2.962	3.015			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	281	3.008	3.062			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	1	17.42	20.35			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	92	19.00	20.05	4	76,000	181
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	190	17.99	17.95			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	281	17.23	18.43			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	1	42.50	42.27	1	42,500	12
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	92	42.50	40.24	1	42,500	10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	190	40.87	41.36			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	281	41.96	42.46			-
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	1	37.06	37.01			8
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	92	35.90	35.86			31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	190	36.90	36.86			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	281	36.87	36.83			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	1	170.75	171.55			33
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	92	174.80	175.60			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	190	172.35	173.20			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	281	176.95	177.80			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	1	445.80	450.15			11
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	92	404.05	408.50			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	190	410.20	414.80			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	281	421.10	425.85			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	1	12.65	12.55			38
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	92	11.79	11.74			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	190	11.91	11.86			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	281	12.23	12.18			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	1	36.26	36.46			11
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	92	34.83	35.05			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	190	33.79	34.02			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	281	34.69	34.92			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	1	12.00	12.20			10
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	92	11.28	11.49			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	190	11.59	11.81			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	281	11.90	12.12			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	1	167.00	167.05			2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	92	154.70	154.75			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	190	159.00	159.05			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	281	157.20	157.25			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	1	17.65	17.86			2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	92	16.55	18.28			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	190	17.01	18.78			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	281	17.46	19.28			-

Total Volumes	
Today	Previous
6	42

Total Value	
Today	Previous
161 000	844 490

Total Open Interest	
Today	Previous
384	381

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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