

## 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 21, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	86	2.813	2.772			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	184	2.859	2.817			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	275	2.903	2.861			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	366	2.950	2.906			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	86	2.813	2.772			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	184	2.859	2.817			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	275	2.903	2.861			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	366	2.950	2.906			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	86	19.05	18.35	1	19,050	120
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	184	18.37	17.32			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	275	18.86	17.78			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	366	19.37	18.26			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	86	35.86	35.82			12
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	184	36.87	36.83			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	275	37.85	37.81			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	366	38.87	38.82			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	86	31.63	29.65			8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	184	32.52	30.48			-
21-Dec-23	KE9100008079	December 16, 2022	December 21, 2023	275	32.38	30.28			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	366	33.25	31.09			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	86	173.70	173.75			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	184	171.30	171.35			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	275	175.85	175.90			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	366	180.60	180.60			-
SINGLE STOCK FUTURE (BATK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	86	377.65	381.40			3
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	184	383.30	387.10			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	275	393.45	397.35			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	366	404.10	408.00			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	86	10.84	11.10			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	184	10.95	11.21			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	275	11.24	11.51			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	366	11.54	11.82			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	86	30.53	31.40			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	184	29.38	30.28			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	275	30.16	31.09			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	366	30.98	31.92			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	86	11.16	11.12			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	184	11.48	11.43			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	275	11.78	11.73			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	366	12.10	12.05			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	86	154.40	154.45			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	184	158.75	158.80			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	275	156.95	157.00			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	366	161.20	161.20			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	86	15.86	15.86			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	184	16.30	16.30			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	275	16.73	16.73			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	366	17.18	17.18			-

Total Volumes	
Today	Previous
1	7

Total Value	
Today	Previous
19,050	-

Total Open Interest	
Today	Previous
144	145

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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