

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									May 16, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	30	2.571	2.509			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	128	2.613	2.550			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	219	2.656	2.592			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	310	2.701	2.636			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	30	2.571	2.509			1
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	128	2.613	2.550			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	219	2.656	2.592			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	310	2.701	2.636			-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	30	14.88	13.92	11	163,750	124
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	128	13.27	11.93			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	219	13.64	12.26			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	310	14.02	12.60			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	30	38.00	40.75	1	38,000	7
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	128	37.19	37.83			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	219	38.21	38.86			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	310	39.27	39.94			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	30	31.44	28.50			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	128	32.32	30.05			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	219	32.20	29.87			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	310	33.10	30.70			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	30	146.10	143.10			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	128	142.95	139.85			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	219	146.85	143.70			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	310	150.95	147.70			-
SINGLE STOCK FUTURE (BATA)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	30	406.25	450.00			8
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	128	412.55	418.15			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	219	423.85	429.60			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	310	435.65	441.55			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	30	10.43	10.33			2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	128	10.52	10.42			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	219	10.81	10.71			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	310	11.11	11.01			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	30	33.50	30.95	5	167,500	2
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	128	30.52	29.81			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	219	31.36	30.63			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	310	32.24	31.48			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	30	10.89	10.99			6
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	128	11.19	11.30			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	219	11.50	11.61			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	310	11.82	11.93			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	30	142.10	139.35			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	128	146.05	143.25			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	219	144.05	141.15			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	310	148.05	145.10			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	30	17.13	17.04			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	128	17.16	17.51			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	219	18.09	17.99			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	310	18.40	18.49			-

Total Volumes	
Today	Previous
17	26

Total Value	
Today	Previous
369 250	519 250

Total Open Interest	
Today	Previous
161	176

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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