

## 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 19, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	27	2,581	2,595			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	125	2,624	2,637			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	216	2,668	2,680			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	307	2,714	2,726			-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	27	2,581	2,595			1
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	125	2,624	2,637			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	216	2,668	2,680			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	307	2,714	2,850			1
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	27	15.10	15.20			122
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	125	13.99	13.83			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	216	14.38	14.21			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	307	14.78	14.61			-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	27	35.99	35.00	20	719,970	20
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	125	35.62	35.98			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	216	36.60	36.96			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	307	37.63	37.99			-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	27	31.06	31.22			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	125	31.94	32.10			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	216	31.82	31.97			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	307	32.72	32.86			-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	27	148.00	150.05			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	125	144.90	147.00			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	216	148.95	151.00			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	307	153.10	155.20			-
SINGLE STOCK FUTURE (BATK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	27	408.10	406.00			8
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	125	414.60	412.30			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	216	426.10	423.55			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	307	438.05	435.35			-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	27	10.47	10.42			2
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	125	10.57	10.52			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	216	10.86	10.80			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	307	11.17	11.10			-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	27	32.82	34.65			2
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	125	31.75	33.61			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	216	32.63	34.53			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	307	33.55	35.50			-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	27	10.83	10.88			6
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	125	11.13	11.18			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	216	11.44	11.49			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	307	11.76	11.81			-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	27	140.95	141.50			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	125	144.95	145.45			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	216	142.95	143.40			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	307	146.95	147.40			-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	27	17.12	17.07			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	125	17.60	17.55			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	216	18.09	18.03			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	307	18.60	18.53			-

Total Volumes	
Today	Previous
20	3

Total Value	
Today	Previous
719 970	58 900

Total Open Interest	
Today	Previous
173	160

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:**

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