

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
December 16, 2022									
INDEX (N25I)									
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	90	3,159	3,152			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	181	3,203	3,195			-
21-Sep-23	KE800000367	September 16, 2022	September 21, 2023	279	3,253	3,244			-
21-Dec-23	KE910000765	December 16, 2022	December 21, 2023	370	3,299	-			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	90	3,159	3,152			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	181	3,203	3,195			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	279	3,253	3,244			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	370	3,299	-			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	90	25.50	25.36			35
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	181	26.14	25.98			49
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	279	26.85	26.69			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	370	27.51	-			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	90	46.51	45.00			10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	181	47.66	47.67			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	279	48.96	48.96			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	370	50.18	-			-
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	90	38.08	37.99			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	181	39.02	38.92			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	279	40.09	39.98			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	370	41.08	-			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	90	169.65	169.70			3
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	181	173.85	173.90			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	279	178.60	178.60			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	370	183.05	-			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	90	449.90	449.85	1	44,990	6
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	181	481.85	460.95			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	279	495.00	473.50			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	370	507.25	-			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	90	12.42	12.32			21
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	181	12.73	12.62			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	279	13.08	12.97			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	370	13.40	-			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	90	36.90	36.76			5
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	181	37.82	37.66			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	279	38.85	38.69			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	370	39.81	-			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	90	12.27	12.22			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	181	12.57	12.52			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	279	12.91	12.86			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	370	13.23	-			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	90	142.05	151.05			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	181	145.60	154.80			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	279	149.55	159.00			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	370	153.25	-			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	90	17.48	17.38			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	181	17.91	17.81			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	279	18.40	18.29			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	370	18.84	-			-

Total Volumes	
Today	Previous
1	192

Total Value	
Today	Previous
44 990	5 307 950

Total Open Interest	
Today	Previous
169	168

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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