

## DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										November 9, 2022
INDEX (N25I)										
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	36	3.089	3.078				-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	127	3.134	3.122				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	218	3.178	3.166				-
21-Sep-23	KE80000003767	September 16, 2022	September 21, 2023	316	3.227	3.215				-
INDEX (25MN)										
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	36	3.089	3.078				-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	127	3.134	3.122				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	218	3.178	3.166				-
21-Sep-23	KE80000003650	September 16, 2022	September 21, 2023	316	3.227	3.215				-
SINGLE STOCK FUTURE (SCOM)										
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	36	25.84	25.63	6	155.050		96
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	127	25.95	25.50				34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	218	26.59	26.44				4
21-Sep-23	KE80000003874	September 16, 2022	September 21, 2023	316	27.31	27.16				-
SINGLE STOCK FUTURE (EQTY)										
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	36	45.01	45.00	2	90.020		28
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	127	46.32	45.92				11
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	218	47.47	47.06				10
21-Sep-23	KE80000004096	September 16, 2022	September 21, 2023	316	48.76	48.34				-
SINGLE STOCK FUTURE (KCBG)										
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	36	37.00	35.99	2	74.000		12
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	127	36.63	37.17				13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	218	37.54	37.82				-
21-Sep-23	KE80000004104	September 16, 2022	September 21, 2023	316	38.56	38.84				-
SINGLE STOCK FUTURE (EABL)										
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	36	160.05	160.00	2	32.010		10
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	127	161.95	164.05				-
15-Jun-23	KE80000003320	June 17, 2022	June 15, 2023	218	165.95	168.15				-
21-Sep-23	KE80000004328	September 16, 2022	September 21, 2023	316	170.50	172.70				-
SINGLE STOCK FUTURE (BATK)										
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	36	427.60	423.00				4
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	127	438.40	433.35				5
15-Jun-23	KE80000003437	June 17, 2022	June 15, 2023	218	449.30	444.15				-
21-Sep-23	KE80000004435	September 16, 2022	September 21, 2023	316	461.55	456.25				-
SINGLE STOCK FUTURE (ABSA)										
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	36	11.70	11.78	1	11.700		21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	127	12.17	12.07				-
15-Jun-23	KE80000003544	June 17, 2022	June 15, 2023	218	12.48	12.37				-
21-Sep-23	KE80000004542	September 16, 2022	September 21, 2023	316	12.81	12.71				-
SINGLE STOCK FUTURE (NCBA)										
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	36	32.60	31.85				8
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	127	33.42	32.66				35
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	218	34.26	33.47				-
21-Sep-23	KE80000004658	September 16, 2022	September 21, 2023	316	35.19	34.38				-
SINGLE STOCK FUTURE (COOP)										
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	36	12.02	11.66				2
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	127	12.33	12.33				-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	218	12.63	12.64				-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	316	12.98	12.98				-
SINGLE STOCK FUTURE (SCBK)										
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	36	136.85	136.35				2
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	127	140.30	139.80				-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	218	143.75	143.30				-
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	316	147.70	147.15				-
SINGLE STOCK FUTURE (IMHP)										
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	36	17.21	17.11				-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	127	17.64	17.54				-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	218	18.08	17.98				-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	316	18.57	18.47				-

Total Volumes	
Today	Previous
13	10

Total Value	
Today	Previous
362 780	298 890

Total Open Interest	
Today	Previous
295	285

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

**Nominal:**

MINI-INDEX - 10

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