

## 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 10, 2022									
INDEX (N25I)									
15-Dec-22	KE7000004984	December 17, 2021	December 15, 2022	35	3.100	3.089			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	126	3.144	3.134			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	217	3.188	3.178			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	315	3.237	3.227			-
INDEX (25MN)									
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	35	3.100	3.089			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	126	3.144	3.134			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	217	3.188	3.178			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	315	3.237	3.227			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	35	25.40	25.84	1	25.400	95
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	126	26.30	25.95			34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	217	26.95	26.59			4
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	315	27.69	27.31			-
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	35	44.85	45.01	3	134.550	29
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	126	48.56	46.32	3	145.700	10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	217	47.62	47.47			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	315	48.91	48.76			-
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	35	37.10	37.00	1	37.100	12
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	126	36.62	36.63			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	217	37.53	37.54			-
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	315	38.55	38.56			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	35	158.70	160.05			10
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	126	162.65	161.95			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	217	166.70	165.95			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	315	171.25	170.50			-
SINGLE STOCK FUTURE (BATAK)									
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	35	424.10	427.60	2	84.825	3
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	126	438.30	438.40			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	217	449.20	449.30			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	315	461.40	461.55			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	35	11.92	11.70			21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	126	12.22	12.17			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	217	12.53	12.48			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	315	12.87	12.81			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	35	32.19	32.60			8
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	126	33.00	33.42			35
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	217	33.82	34.26			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	315	34.74	35.19			-
SINGLE STOCK FUTURE (COOP)									
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	35	11.87	12.02			2
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	126	12.17	12.33			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	217	12.47	12.63			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	315	12.81	12.98			-
SINGLE STOCK FUTURE (SCBK)									
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	35	137.80	136.85			2
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	126	141.25	140.30			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	217	144.80	143.75			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	315	148.70	147.70			-
SINGLE STOCK FUTURE (IMHP)									
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	35	17.15	17.21			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	126	17.58	17.64			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	217	18.02	18.08			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	315	18.51	18.57			-

Total Volumes	
Today	Previous
10	13

Total Value	
Today	Previous
427.575	362.780

Total Open Interest	
Today	Previous
293	295

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:**

INDEX-100  
MINI-INDEX - 10

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