

## 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 15, 2022
INDEX (N25I)									
15-Dec-22	KE7000004984	December 17, 2021	December 15, 2022	30	3.095	3.093			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	121	3.139	3.138			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	212	3.183	3.182			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	310	3.233	3.232			-
INDEX (25MN)									
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	30	3.095	3.093			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	121	3.139	3.138			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	212	3.183	3.182			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	310	3.233	3.232			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	30	25.33	25.40	6	152,000	93
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	121	25.80	25.86			34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	212	26.45	26.51			4
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	310	27.17	27.23			-
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	30	45.77	46.08			29
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	121	46.92	47.24			10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	212	48.09	48.42			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	310	49.41	49.75			-
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	30	36.83	36.23			11
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	121	37.76	37.50			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	212	38.70	38.08			-
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	310	39.76	39.12			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	30	162.25	159.50			10
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	121	166.35	163.55			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	212	170.50	167.60			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	310	175.15	172.20			-
SINGLE STOCK FUTURE (BATA)									
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	30	423.60	427.10	2	84,725	3
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	121	437.25	437.90			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	212	448.15	448.80			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	310	460.45	461.10			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	30	11.71	11.76			21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	121	12.00	12.05			21
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	212	12.30	12.36			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	310	12.64	12.69			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	30	30.91	30.90	1	30,910	7
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	121	31.31	31.68			35
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	212	32.09	32.47			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	310	32.97	33.36			-
SINGLE STOCK FUTURE (COOP)									
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	30	12.20	11.91	1	12,200	3
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	121	12.36	12.21			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	212	12.67	12.51			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	310	13.02	12.86			-
SINGLE STOCK FUTURE (SCBK)									
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	30	138.90	137.80			4
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	121	142.40	141.40			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	212	145.95	144.90			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	310	149.95	148.90			-
SINGLE STOCK FUTURE (IMHP)									
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	30	16.93	17.03			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	121	17.36	17.46			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	212	17.79	17.90			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	310	18.28	18.39			-

Total Volumes	
Today	Previous
10	20

Total Value	
Today	Previous
279 835	666 270

Total Open Interest	
Today	Previous
320	323

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  
MAIN INDEX

**Nominal:**

INDEX-100  
MINI-INDEX - 10

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