

**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 21, 2022									
INDEX (N25I)									
15-Dec-22	KE7000004984	December 17, 2021	December 15, 2022	24	3.123	3.132			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	115	3.167	3.176			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	206	3.211	3.221			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	304	3.261	3.271			-
INDEX (25MN)									
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	24	3.123	3.132			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	115	3.167	3.176			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	206	3.211	3.221			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	304	3.261	3.271			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	24	26.29	25.35	2	52,590	94
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	115	26.07	25.99			39
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	206	26.00	26.64	35	910,000	34
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	304	27.45	27.37			-
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	24	45.96	46.99			29
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	115	47.11	48.17			10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	206	48.28	49.37			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	304	49.59	50.72			-
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	24	38.01	38.00	1	38,010	14
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	115	38.06	38.91			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	206	39.01	39.88			-
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	304	40.07	40.97			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	24	167.55	165.90			10
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	115	171.75	170.05			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	206	176.00	174.30			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	304	180.80	179.05			-
SINGLE STOCK FUTURE (BATK)									
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	24	434.80	429.75	1	43,480	4
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	115	447.40	440.55			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	206	458.50	451.50			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	304	471.00	463.85			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	24	11.76	11.75	1	11,760	21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	115	12.08	12.04			21
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	206	12.39	12.34			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	304	12.72	12.68			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	24	30.51	30.73			7
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	115	31.27	31.50			35
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	206	32.04	32.28			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	304	32.92	33.16			-
SINGLE STOCK FUTURE (COOP)									
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	24	12.04	12.90			4
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	115	12.34	12.35			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	206	12.65	12.66			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	304	12.99	13.01			-
SINGLE STOCK FUTURE (SCBK)									
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	24	139.50	139.30			4
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	115	142.95	142.80			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	206	146.30	146.35			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	304	150.50	150.35			-
SINGLE STOCK FUTURE (IMHP)									
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	24	17.01	17.07			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	115	17.43	17.50			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	206	17.87	17.93			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	304	18.35	18.42			-

Total Volumes	
Today	Previous
40	3

Total Value	
Today	Previous
1,055,840	63,800

Total Open Interest	
Today	Previous
361	322

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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