

**DERIVATIVES PRICELIST**

CONTRACTS										Open Interest
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Contracts	
									October 6, 2022	
INDEX (N25I)										
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	70	3,014	3,040			-	
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	161	3,057	3,083			-	
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	252	3,099	3,125			-	
21-Sep-23	KE80000003767	September 16, 2022	September 21, 2023	350	3,145	3,171			-	
INDEX (25MN)										
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	70	3,014	3,040			-	
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	161	3,057	3,083			-	
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	252	3,099	3,125			-	
21-Sep-23	KE80000003650	September 16, 2022	September 21, 2023	350	3,145	3,171			-	
SINGLE STOCK FUTURE (SCOM)										
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	70	24.44	24.07	5	122.240	81	
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	161	24.61	24.67			33	
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	252	25.22	25.28			4	
21-Sep-23	KE80000003874	September 16, 2022	September 21, 2023	350	25.89	25.95			-	
SINGLE STOCK FUTURE (EQTY)										
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	70	45.33	46.86			25	
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	161	46.47	48.04			21	
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	252	47.61	49.22			11	
21-Sep-23	KE80000004096	September 16, 2022	September 21, 2023	350	48.87	50.53			1	
SINGLE STOCK FUTURE (KCBG)										
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	70	39.00	39.70			19	
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	161	39.98	39.78			13	
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	252	40.96	40.76			-	
21-Sep-23	KE80000004104	September 16, 2022	September 21, 2023	350	42.05	41.84			-	
SINGLE STOCK FUTURE (EABL)										
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	70	140.05	143.15			11	
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	161	143.60	146.75			-	
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	252	147.10	150.35			-	
21-Sep-23	KE80000004328	September 16, 2022	September 21, 2023	350	151.05	154.35			-	
SINGLE STOCK FUTURE (BATAK)										
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	70	447.15	447.30			2	
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	161	458.40	458.55			5	
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	252	469.65	469.80			-	
21-Sep-23	KE80000004435	September 16, 2022	September 21, 2023	350	482.15	482.30			-	
SINGLE STOCK FUTURE (ABSA)										
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	70	11.12	11.17			21	
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	161	11.40	11.45			-	
15-Jun-23	KE80000003544	June 17, 2022	June 15, 2023	252	11.68	11.73			-	
21-Sep-23	KE80000004542	September 16, 2022	September 21, 2023	350	11.99	12.04			-	
SINGLE STOCK FUTURE (NCBA)										
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	70	31.37	30.56			9	
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	161	32.16	31.33			35	
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	252	32.95	32.10			-	
21-Sep-23	KE80000004658	September 16, 2022	September 21, 2023	350	33.82	32.96			-	
SINGLE STOCK FUTURE (COOP)										
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	70	11.93	11.98			1	
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	161	12.23	12.28			-	
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	252	12.53	12.59			-	
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	350	12.86	12.92			-	
SINGLE STOCK FUTURE (SCBK)										
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	70	137.30	138.35			-	
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	161	140.75	141.80			-	
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	252	144.20	145.30			-	
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	350	148.00	149.15			-	
SINGLE STOCK FUTURE (IMHP)										
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	70	17.16	17.16			-	
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	161	17.59	17.59			-	
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	252	18.02	18.02			-	
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	350	18.50	18.50			-	

Total Volumes	
Today	Previous
5	2

Total Value	
Today	Previous
122 240	79 400

Total Open Interest	
Today	Previous
292	289

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

**Nominal:**

INDEX-100  
MINI-INDEX - 10

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