

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 31, 2022
INDEX (N25I)									
15-Dec-22	KE7000004984	December 17, 2021	December 15, 2022	45	3.131	3.132			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	136	3.177	3.178			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	227	3.221	3.222			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	325	3.269	3.270			-
INDEX (25MN)									
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	45	3.131	3.132			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	136	3.177	3.178			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	227	3.221	3.222			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	325	3.269	3.270			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	45	25.50	25.50	13	331,500	93
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	136	25.95	25.72			31
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	227	26.59	26.35			43
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	325	27.30	27.05			-
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	45	47.09	47.23			29
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	136	47.00	48.43	10	470,000	11
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	227	47.63	49.63	1	47,630	10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	325	50.80	50.95			1
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	45	36.97	37.05			14
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	136	37.91	37.99			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	227	38.84	38.93			-
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	325	39.88	39.96			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	45	175.00	168.75	2	35,000	10
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	136	172.90	173.05			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	227	177.20	177.35			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	325	181.90	182.05			-
SINGLE STOCK FUTURE (BATAK)									
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	45	437.95	437.95	1	43,795	1
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	136	444.60	449.10			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	227	455.60	460.20			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	325	467.70	472.45			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	45	11.35	11.25			22
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	136	11.63	11.75			10
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	227	11.92	11.82			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	325	12.24	12.14			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	45	29.30	32.55	1	29,300	8
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	136	32.57	33.37			35
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	227	33.38	34.20			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	325	34.26	35.11			-
SINGLE STOCK FUTURE (COOP)									
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	45	12.50	11.91	1	12,500	2
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	136	12.20	12.21			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	227	12.50	12.51			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	325	12.84	12.85			-
SINGLE STOCK FUTURE (SCBK)									
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	45	139.40	140.00			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	136	142.95	143.55			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	227	146.45	147.10			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	325	150.35	151.00			-
SINGLE STOCK FUTURE (IMHP)									
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	45	17.14	16.85			1
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	136	17.58	17.28			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	227	18.01	17.71			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	325	18.49	18.18			-

Total Volumes	
Today	Previous
29	11

Total Value	
Today	Previous
969.725	143.000

Total Open Interest	
Today	Previous
300	307

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:**

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