

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 19, 2022
INDEX (N25I)									
15-Dec-22	KE7000004984	December 17, 2021	December 15, 2022	87	3.192	3.186			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	178	3.237	3.231			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	269	3.281	3.274			-
INDEX (25MN)									
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	87	3.192	3.186			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	178	3.237	3.231			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	269	3.281	3.274			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	87	27.65	26.67	3	82,960	24
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	178	28.02	27.79			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	269	28.71	28.47			4
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	87	47.00	47.50	3	141,000	10
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	178	48.99	49.40			21
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	269	50.19	50.61			11
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	87	39.00	39.42	2	78,000	2
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	178	40.23	39.84			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	269	41.21	40.82			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	87	141.05	145.00	2	28,210	9
16-Mar-23	KE7000009875	March 18, 2022	March 16, 2023	178	146.35	148.60			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	269	149.95	152.25			-
SINGLE STOCK FUTURE (BATK)									
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	87	450.90	442.80			2
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	178	462.15	460.45			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	269	473.50	471.75			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	87	11.94	11.85			21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	178	12.23	12.14			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	269	12.53	12.44			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	87	31.62	29.20			7
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	178	31.47	31.87	10	314,700	10
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	269	33.21	32.65			-
SINGLE STOCK FUTURE (COOP)									
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	87	12.39	12.61			1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	178	12.70	12.92			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	269	13.02	13.24			-
SINGLE STOCK FUTURE (SCBK)									
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	87	140.25	139.10			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	178	143.75	142.55			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	269	147.30	146.05			-
SINGLE STOCK FUTURE (IMHP)									
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	87	17.29	17.31			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	178	17.72	17.74			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	269	18.16	18.17			-

Total Volumes	
Today	Previous
20	29

Total Value	
Today	Previous
644 870	886 090

Total Open Interest	
Today	Previous
173	159

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:**

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