

**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 21, 2022
INDEX (N25I)										
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	85	3.218	3.220				-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	176	3.264	3.266				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	267	3.307	3.310				-
21-Sep-23	KE80000003767	September 16, 2022	September 21, 2023	365	3.356	3.358				-
INDEX (25MN)										
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	85	3.218	3.220				-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	176	3.264	3.266				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	267	3.307	3.310				-
21-Sep-23	KE80000003650	September 16, 2022	September 21, 2023	365	3.356	3.358				-
SINGLE STOCK FUTURE (SCOM)										
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	85	28.22	27.00	11	310.500		35
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	176	28.74	28.80				33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	267	29.44	29.50				4
21-Sep-23	KE80000003874	September 16, 2022	September 21, 2023	365	30.22	30.27				-
SINGLE STOCK FUTURE (EQTY)										
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	85	48.02	47.93				10
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	176	49.22	49.13				21
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	267	50.42	50.32				11
21-Sep-23	KE80000004096	September 16, 2022	September 21, 2023	365	51.76	51.65				-
SINGLE STOCK FUTURE (KCBG)										
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	85	38.76	39.00				6
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	176	39.73	39.85				13
15-Jun-23	KE80000003213	June 17, 2022	June 15, 2023	267	40.70	40.82				-
21-Sep-23	KE80000004104	September 16, 2022	September 21, 2023	365	41.78	41.89				-
SINGLE STOCK FUTURE (EABL)										
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	85	146.55	141.10				11
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	176	150.20	148.40				-
15-Jun-23	KE80000003320	June 17, 2022	June 15, 2023	267	153.85	152.00				-
21-Sep-23	KE80000004328	September 16, 2022	September 21, 2023	365	157.95	156.00				-
SINGLE STOCK FUTURE (BATAK)										
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	85	452.10	458.90				2
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	176	463.45	470.40				5
15-Jun-23	KE80000003437	June 17, 2022	June 15, 2023	267	474.75	481.80				-
21-Sep-23	KE80000004435	September 16, 2022	September 21, 2023	365	487.30	494.45				-
SINGLE STOCK FUTURE (ABSA)										
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	85	11.77	11.83				21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	176	12.07	12.13				-
15-Jun-23	KE80000003544	June 17, 2022	June 15, 2023	267	12.36	12.42				-
21-Sep-23	KE80000004542	September 16, 2022	September 21, 2023	365	12.69	12.75				-
SINGLE STOCK FUTURE (NCBA)										
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	85	31.25	31.61				7
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	176	31.47	31.47	19	597,930		30
15-Jun-23	KE80000002439	June 17, 2022	June 15, 2023	267	32.81	33.19				-
21-Sep-23	KE80000004658	September 16, 2022	September 21, 2023	365	33.68	34.06				-
SINGLE STOCK FUTURE (COOP)										
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	85	12.34	12.39				1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	176	12.65	12.70				-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	267	12.95	13.01				-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	365	13.30	13.35				-
SINGLE STOCK FUTURE (SCBK)										
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	85	140.40	140.95				-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	176	143.95	144.50				-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	267	147.45	148.00				-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	365	151.35	151.90				-
SINGLE STOCK FUTURE (IMHP)										
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	85	17.33	17.34				-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	176	17.77	17.77				-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	267	18.20	18.20				-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	365	18.68	18.68				-

Total Volumes	
Today	Previous
30	8

Total Value	
Today	Previous
908 430	242 690

Total Open Interest	
Today	Previous
210	181

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:**

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