

## 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 22, 2022									
INDEX (N25I)									
15-Dec-22	KE7000004984	December 17, 2021	December 15, 2022	84	3,219	3,218			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	175	3,265	3,264			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	266	3,309	3,307			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	364	3,359	3,356			-
INDEX (25MN)									
15-Dec-22	KE7000004879	December 17, 2021	December 15, 2022	84	3,219	3,218			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	175	3,265	3,264			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	266	3,309	3,307			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	364	3,359	3,356			-
SINGLE STOCK FUTURE (SCOM)									
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	84	27.22	28.22	11	299,480	43
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	175	28.73	28.74			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	266	29.43	29.44			4
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	364	30.22	30.22			-
SINGLE STOCK FUTURE (EQTY)									
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	84	47.75	48.02	15	716,250	25
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	175	49.68	49.22			21
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	266	50.89	50.42			11
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	364	51.28	51.76	21	1,077,070	1
SINGLE STOCK FUTURE (KCBG)									
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	84	38.74	38.76			6
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	175	39.72	39.73			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	266	40.69	40.70			-
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	364	41.78	41.78			-
SINGLE STOCK FUTURE (EABL)									
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	84	147.75	146.55			11
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	175	151.45	150.20			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	266	155.15	153.85			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	364	159.30	157.95			-
SINGLE STOCK FUTURE (BATK)									
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	84	450.45	452.10			2
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	175	461.75	463.45			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	266	473.00	474.75			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	364	485.65	487.30			-
SINGLE STOCK FUTURE (ABSA)									
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	84	11.77	11.77	2	23,540	21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	175	11.91	12.07			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	266	12.20	12.36			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	364	12.53	12.69			-
SINGLE STOCK FUTURE (NCBA)									
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	84	30.25	31.25	2	60,500	9
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	175	31.55	31.47			30
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	266	32.32	32.81			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	364	33.19	33.68			-
SINGLE STOCK FUTURE (COOP)									
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	84	12.23	12.34			1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	175	12.54	12.65			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	266	12.84	12.95			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	364	13.19	13.30			-
SINGLE STOCK FUTURE (SCBK)									
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	84	140.35	140.40			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	175	143.90	143.95			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	266	147.40	147.45			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	364	151.35	151.35			-
SINGLE STOCK FUTURE (IMHP)									
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	84	17.32	17.33			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	175	17.76	17.77			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	266	18.19	18.20			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	364	18.68	18.68			-

Total Volumes	
Today	Previous
51	30

Total Value	
Today	Previous
2.176.840	908.430

Total Open Interest	
Today	Previous
236	210

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:**

INDEX-100  
MINI-INDEX - 10

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