

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 16, 2023
INDEX (N25I)									
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	59	3.113	3.134			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	150	3.160	3.181			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	248	3.209	3.231			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	339	3.260	3.282			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	59	3.113	3.134			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	150	3.160	3.181			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	248	3.209	3.231			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	339	3.260	3.282			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	59	23.00	23.60	2	46,000	35
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	150	23.40	23.75	8	187,250	65
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	248	20.79	21.29			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	339	21.35	21.86			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	59	47.09	47.18			12
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	150	45.28	45.38			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	248	46.53	46.63			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	339	47.78	47.88			1
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	59	38.99	39.22			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	150	39.99	40.23			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	248	41.09	41.34			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	339	42.19	42.45			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	59	169.55	169.50	5	84,775	31
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	150	174.80	175.45			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	248	179.60	180.30			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	339	184.40	185.10			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	59	455.40	456.05			9
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	150	416.50	417.15			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	248	428.00	428.65			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	339	439.45	440.15			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	59	12.40	12.41			27
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	150	12.73	12.74			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	248	13.07	13.09			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	339	13.42	13.44			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	59	39.59	37.05			10
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	150	40.62	40.23			-
21-Sep-23	KE8000004458	September 16, 2022	September 21, 2023	248	41.73	41.34			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	339	42.85	42.45			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	59	12.46	12.77			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	150	12.78	13.10			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	248	13.13	13.46			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	339	13.48	13.82			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	59	157.70	157.55			2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	150	161.75	161.65			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	248	166.20	166.10			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	339	170.65	170.55			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	59	17.21	17.23			2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	150	17.66	17.56			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	248	18.14	18.16			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	339	18.63	18.65			-

Total Volumes	
Today	Previous
15	24

Total Value	
Today	Previous
318 025	468 160

Total Open Interest	
Today	Previous
235	222

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:**

MINI-INDEX - 10

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