

## 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 17, 2023
INDEX (N25I)									
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	58	3,092	3,113			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	149	3,138	3,160			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	247	3,187	3,209			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	338	3,238	3,260			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	58	3,092	3,113			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	149	3,138	3,160			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	247	3,187	3,209			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	338	3,238	3,260			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	58	23.00	23.00			35
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	149	23.35	23.40	10	233,500	75
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	247	20.30	20.79			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	338	20.85	21.35			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	58	46.77	47.09			12
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	149	44.96	45.28			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	247	46.20	46.53			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	338	47.43	47.78			1
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	58	38.47	38.99			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	149	39.46	39.99			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	247	40.55	41.09			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	338	41.63	42.19			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	58	171.60	169.55	1	17,160	31
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	149	172.70	174.80			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	247	177.40	179.60			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	338	182.15	184.40			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	58	459.60	455.40			9
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	149	420.80	416.50			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	247	432.40	428.00			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	338	443.95	439.45			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	58	12.40	12.40			27
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	149	12.72	12.73			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	247	13.07	13.07			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	338	13.42	13.42			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	58	39.60	39.59	1	39,600	10
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	149	40.71	40.62			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	247	41.83	41.73			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	338	42.94	42.85			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	58	12.47	12.46	2	24,940	2
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	149	12.77	12.78			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	247	13.12	13.13			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	338	13.47	13.48			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	58	157.15	157.70			2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	149	161.20	161.75			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	247	165.65	166.20			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	338	170.05	170.65			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	58	17.26	17.21			2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	149	17.71	17.66			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	247	18.19	18.14			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	338	18.68	18.63			-

Total Volumes	
Today	Previous
14	15

Total Value	
Today	Previous
315.200	318.025

Total Open Interest	
Today	Previous
247	235

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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