

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									August 10, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	36	3,409	3,359			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	127	3,452	3,401			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	218	3,501	3,450			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	309	3,551	3,499			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	36	3,409	3,359			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	127	3,452	3,401			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	218	3,501	3,450			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	309	3,551	3,499			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	36	30.64	30.00			24
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	127	31.36	30.91			-
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	218	32.15	31.69			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	309	32.96	32.49			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	36	53.00	51.85	1	53,000	6
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	127	54.84	53.07			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	218	56.22	54.40			35
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	309	57.64	55.77			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	36	42.62	42.48			9
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	127	42.62	42.48			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	218	43.69	43.55			15
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	309	44.79	44.65			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	36	158.45	156.25			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	127	162.20	159.95			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	218	166.25	163.95			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	309	170.45	168.10			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	36	440.75	447.95			3
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	127	451.10	458.55			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	218	462.40	470.00			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	309	474.05	481.90			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	36	11.70	11.68	1	11,700	55
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	127	12.10	11.95			18
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	218	12.40	12.25			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	309	12.72	12.56			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	36	26.06	25.87			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	127	26.67	26.48			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	218	27.34	27.15			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	309	28.03	27.83			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	36	10.36	11.51	1	10,360	3
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	127	12.93	12.73			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	218	13.25	13.04			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	309	13.58	13.37			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	36	140.10	139.15			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	127	143.40	142.45			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	218	147.00	146.00			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	309	150.70	149.70			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	36	17.11	17.11			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	127	17.51	17.52			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	218	17.95	17.96			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	309	18.40	18.41			-

Total Volumes	
Today	Previous
3	4

Total Value	
Today	Previous
75,060	64,530

Total Open Interest	
Today	Previous
271	271

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

**Nominal:**

INDEX-100  
MINI-INDEX - 10

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