

## 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 15, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	31	3.432	3.423			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	122	3.474	3.466			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	213	3.523	3.515			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	304	3.573	3.565			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	31	3.432	3.423			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	122	3.474	3.466			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	213	3.523	3.515			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	304	3.573	3.565			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	31	31.00	31.00	1	31,000	21
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	122	32.05	32.07			-
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	213	32.85	32.87			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	304	33.67	33.70			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	31	51.53	50.50			6
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	122	52.73	51.99			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	213	54.04	53.29			35
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	304	55.40	54.63			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	31	43.23	41.95			10
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	122	43.24	43.32			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	213	44.32	44.41			15
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	304	45.43	45.52			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	31	157.85	158.15			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	122	161.50	161.90			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	213	165.55	165.95			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	304	169.70	170.10			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	31	433.05	447.65			3
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	122	443.15	458.15			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	213	454.20	449.60			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	304	465.60	481.40			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	31	12.36	12.07	2	24,730	50
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	122	12.45	12.36			20
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	213	12.76	12.66			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	304	13.08	12.98			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	31	26.84	26.36			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	122	27.47	26.98			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	213	28.15	27.65			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	304	28.86	28.34			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	31	12.77	12.50			3
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	122	13.07	13.18			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	213	13.39	13.51			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	304	13.73	13.85			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	31	140.50	140.05			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	122	143.75	143.35			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	213	147.35	146.95			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	304	151.05	150.65			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	31	17.09	17.10			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	122	17.49	17.50			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	213	17.93	17.94			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	304	18.38	18.39			-

Total Volumes	
Today	Previous
3	14

Total Value	
Today	Previous
55 730	392 130

Total Open Interest	
Today	Previous
266	268

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:**

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