

## 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 18, 2022
INDEX (N25I)									
15-Sep-22	KE7000005457	September 17, 2021	September 15, 2022	28	3.415	3.427			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	119	3.456	3.469			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	210	3.505	3.518			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	301	3.554	3.568			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	28	3.415	3.427			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	119	3.456	3.469			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	210	3.505	3.518			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	301	3.554	3.568			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	28	29.50	31.70	1	29,500	22
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	119	31.92	31.98			6
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	210	32.72	32.78			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	301	33.54	33.60			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	28	49.69	51.51			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	119	52.58	52.70	17	893,980	2
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	210	52.10	54.01			35
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	301	53.41	55.37			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	28	43.56	43.42			10
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	119	43.56	43.42			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	210	44.65	44.51			15
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	301	45.77	45.62			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	28	157.50	153.25			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	119	161.10	156.80			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	210	165.15	160.70			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	301	169.30	164.75			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	28	431.90	442.20	2	86,380	1
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	119	452.30	452.40			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	210	463.60	463.70			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	301	475.20	475.35			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	28	12.36	12.36			47
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	119	12.00	12.65	40	480,000	38
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	210	12.96	12.96			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	301	13.28	13.29			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980		May 16, 2022	September 15, 2022	28	26.78	27.03		2
15-Dec-22	KE8000001324		May 16, 2022	December 15, 2022	119	27.40	27.66		-
16-Mar-23	KE8000001985		May 16, 2022	March 16, 2023	210	28.08	28.35		-
15-Jun-23	KE8000002439		June 17, 2022	June 15, 2023	301	28.78	29.06		-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092		May 16, 2022	September 15, 2022	28	12.71	10.87		4
15-Dec-22	KE8000001548		May 16, 2022	December 15, 2022	119	13.00	13.01		1
16-Mar-23	KE8000002090		May 16, 2022	March 16, 2023	210	13.33	13.33		-
15-Jun-23	KE8000002546		June 17, 2022	June 15, 2023	301	13.66	13.67		-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100		May 16, 2022	September 15, 2022	28	137.65	134.40		3
15-Dec-22	KE8000001654		May 16, 2022	December 15, 2022	119	140.80	137.50		-
16-Mar-23	KE8000002108		May 16, 2022	March 16, 2023	210	144.35	140.95		-
15-Jun-23	KE8000002652		June 17, 2022	June 15, 2023	301	147.95	144.50		-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217		May 16, 2022	September 15, 2022	28	17.08	17.08		-
15-Dec-22	KE8000001878		May 16, 2022	December 15, 2022	119	17.48	17.48		-
16-Mar-23	KE8000002215		May 16, 2022	March 16, 2023	210	17.91	17.92		-
15-Jun-23	KE8000002769		June 17, 2022	June 15, 2023	301	18.36	18.37		-

Total Volumes	
Today	Previous
60	3

Total Value	
Today	Previous
1,489,860	74,270

Total Open Interest	
Today	Previous
281	264

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 109

**Nominal:**

INDEX-100  
MINI-INDEX - 10

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