

**DERIVATIVES PRICELIST**

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									July 5, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	72	3,091	3,046			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	163	3,133	3,087			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	254	3,178	3,131			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	345	3,228	3,181			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	72	3,091	3,046			1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	163	3,133	3,087			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	254	3,178	3,131			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	345	3,228	3,181			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	72	27.07	26.05	4	108,300	19
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	163	28.68	27.60			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	254	28.29	28.29	10	282,900	29
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	345	30.19	29.05			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	72	43.77	43.63			8
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	163	44.84	44.69			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	254	45.97	45.82			34
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	345	47.19	47.04			10
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	72	41.18	40.58			9
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	163	41.19	40.57			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	254	42.22	41.60			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	345	43.35	42.71			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	72	141.25	141.50			15
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	163	144.65	144.95			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	254	148.30	148.60			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	345	152.25	152.60			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	72	426.00	426.10			2
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	163	436.40	436.50			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	254	447.40	447.50			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	345	459.30	459.45			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	72	10.70	10.60	1	10,700	45
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	163	11.12	11.02			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	254	11.40	11.29			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	345	11.70	11.60			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	72	24.34	24.25			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	163	24.94	24.84			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	254	25.57	25.47			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	345	26.25	26.15			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	72	11.36	11.16			2
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	163	11.64	11.43			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	254	11.93	11.72			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	345	12.25	12.03			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	72	125.75	125.80			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	163	128.85	128.85			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	254	132.05	132.10			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	345	135.60	135.65			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	72	17.24	17.25			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	163	17.66	17.67			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	254	18.11	18.11			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	345	18.59	18.60			-

Total Volumes	
Today	Previous
15	16

Total Value	
Today	Previous
401,900	401,400

Total Open Interest	
Today	Previous
211	201

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

**Nominal:**

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