

## 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 8, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	69	3.182	3.149			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	160	3.224	3.191			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	251	3.270	3.236			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	342	3.321	3.287			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	69	3.182	3.149			1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	160	3.224	3.191			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	251	3.270	3.236			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	342	3.321	3.287			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	69	27.76	27.76	1	27.760	23
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	160	29.28	29.03			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	251	30.76	29.76	5	153.800	34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	342	30.81	30.55			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	69	46.64	45.62			8
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	160	47.77	46.73			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	251	48.97	47.91			34
15-Jun-23	KE80000003106	June 17, 2022	June 15, 2023	342	50.27	49.19			10
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	69	42.99	43.34			9
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	160	43.03	43.39			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	251	44.11	44.49			13
15-Jun-23	KE80000003213	June 17, 2022	June 15, 2023	342	45.28	45.68			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	69	141.95	140.90			15
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	160	145.35	144.35			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	251	149.00	147.95			-
15-Jun-23	KE80000003320	June 17, 2022	June 15, 2023	342	152.95	151.90			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	69	420.25	415.90			2
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	160	430.40	426.05			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	251	441.25	436.75			-
15-Jun-23	KE80000003437	June 17, 2022	June 15, 2023	342	452.90	448.40			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	69	11.36	11.05			45
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	160	11.63	11.32			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	251	11.92	11.60			-
15-Jun-23	KE80000003544	June 17, 2022	June 15, 2023	342	12.24	11.91			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	69	24.33	24.33			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	160	24.92	24.92			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	251	25.55	25.55			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	342	26.23	26.23			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	69	11.66	11.56			2
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	160	11.94	11.84			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	251	12.24	12.14			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	342	12.57	12.46			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	69	135.35	126.20			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	160	138.60	129.25			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	251	142.10	132.55			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	342	145.85	136.05			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	69	17.24	17.34			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	160	17.65	17.76			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	251	18.10	18.21			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	342	18.58	18.69			-

Total Volumes	
Today	Previous
6	3

Total Value	
Today	Previous
181,560	83,300

Total Open Interest	
Today	Previous
220	215

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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