

## 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 12, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	65	3.212	3.182			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	156	3.254	3.224			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	247	3.300	3.270			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	338	3.351	3.321			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	65	3.212	3.182			1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	156	3.254	3.224			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	247	3.300	3.270			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	338	3.351	3.321			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	65	28.65	27.76	4	114.610	23
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	156	30.60	29.28			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	247	31.37	30.76			34
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	338	32.20	30.81			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	65	46.04	46.64	2	92.080	8
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	156	47.14	47.77			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	247	48.33	48.97			34
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	338	49.61	50.27			10
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	65	41.10	42.99	1	41.100	9
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	156	42.46	43.03			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	247	43.53	44.11			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	338	44.68	45.28			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	65	141.80	141.95			15
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	156	145.20	145.35			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	247	148.85	149.00			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	338	152.80	152.95			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	65	425.40	420.25			2
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	156	435.65	430.40			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	247	446.60	441.25			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	338	458.40	452.90			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	65	11.70	11.36	1	11.700	45
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	156	11.88	11.63			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	247	12.18	11.92			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	338	12.50	12.24			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	65	24.31	24.33			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	156	24.89	24.92			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	247	25.52	25.55			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	338	26.19	26.23			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	65	11.67	11.66	1	11.670	2
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	156	11.57	11.94			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	247	11.86	12.24			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	338	12.17	12.57			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	65	134.70	135.35			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	156	137.95	138.60			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	247	141.40	142.10			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	338	145.15	145.85			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	65	17.22	17.24			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	156	17.63	17.65			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	247	18.08	18.10			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	338	18.55	18.58			-

Total Volumes	
Today	Previous
9	6

Total Value	
Today	Previous
271 160	181 560

Total Open Interest	
Today	Previous
220	220

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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