

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									June 17, 2022
INDEX (N25I)									
15-Sep-22	KE7000005457	September 17, 2021	September 15, 2022	90	2,898	2,933			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	181	2,937	2,973			-
16-Mar-23	KE7000008434	March 18, 2022	March 16, 2023	272	2,979	3,015			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	363	3,028	-			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	90	2,898	2,933			1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	181	2,937	2,973			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	272	2,979	3,015			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	363	3,028	-			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	90	24.23	24.00	3	72.710	10
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	181	25.37	24.59			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	272	26.00	29.10			13
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	363	26.71	-			-
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	90	40.60	41.27			4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	181	41.60	42.29			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	272	42.64	43.34			27
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	363	43.81	-			-
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	90	37.78	38.78	2	75.560	7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	181	38.56	38.73			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	272	39.53	39.70			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	363	40.61	-			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	90	126.85	127.35			13
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	181	129.95	130.50			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	272	133.20	133.75			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	363	136.85	-			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	90	436.85	436.90			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	181	447.55	447.65			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	272	458.75	458.85			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	363	471.30				-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	90	11.00	11.06	1	11.000	35
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	181	11.27	11.33			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	272	11.56	11.61			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	363	11.87	-			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	90	24.91	25.22			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	181	25.52	25.84			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	272	26.16	26.49			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	363	26.88	-			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	90	11.21	11.11			-
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	181	11.48	11.38			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	272	11.77	11.67			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	363	12.09	-			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	90	126.05	126.60			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	181	129.15	129.70			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	272	132.40	132.95			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	363	136.00	-			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	90	17.02	16.87			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	181	17.43	17.28			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	272	17.87	17.71			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	363	18.36	-			-

Total Volumes	
Today	Previous
6	176

Total Value	
Today	Previous
159,270	4,172,515

Total Open Interest	
Today	Previous
141	139

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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