

## 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 30, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	77	2,971	2,897			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	168	3,011	2,937			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	259	3,054	2,978			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	350	3,103	3,026			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	77	2,971	2,897			1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	168	3,011	2,937			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	259	3,054	2,978			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	350	3,103	3,026			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	77	25.46	24.86	26	662,000	28
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	168	25.96	25.91			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	259	27.00	26.56	2	54,000	19
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	350	27.32	27.28			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	77	42.51	40.50	2	85,020	8
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	168	44.74	41.52			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	259	45.86	42.57			34
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	350	47.09	43.71			10
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	77	39.25	37.84			9
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	168	39.21	38.08			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	259	40.20	39.04			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	350	41.28	40.09			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006418	September 17, 2021	September 15, 2022	77	129.00	129.00	3	38,710	15
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	168	142.80	132.15			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	259	146.35	135.45			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	350	150.30	139.10			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	77	422.55	422.55	2	84,510	2
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	168	424.20	432.90			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	259	434.85	443.80			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	350	446.55	455.70			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	77	10.48	10.67	26	272,650	45
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	168	10.87	10.93			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	259	11.15	11.20			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	350	11.44	11.50			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	77	23.97	24.02			3
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	168	24.55	24.61			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	259	25.17	25.23			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	350	25.85	25.91			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	77	11.07	10.97			2
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	168	11.34	11.24			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	259	11.63	11.52			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	350	11.94	11.83			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	77	126.65	126.95			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	168	129.75	130.05			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	259	133.05	133.35			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	350	136.60	136.90			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	77	17.26	17.32			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	168	17.69	17.74			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	259	18.13	18.19			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	350	18.62	18.68			-

Total Volumes	
Today	Previous
61	7

Total Value	
Today	Previous
1,196,890	228,600

Total Open Interest	
Today	Previous
211	186

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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