

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 21, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	86	2,859	2,883			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	177	2,898	2,922			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	268	2,939	2,963			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	359	2,987	3,012			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	86	2,859	2,883			1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	177	2,898	2,922			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	268	2,939	2,963			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	359	2,987	3,012			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	86	24.40	24.00	5	122,000	14
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	177	25.02	25.40			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	268	25.65	26.00			18
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	359	26.35	26.74			-
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	86	39.43	40.30	2	78,860	8
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	177	41.45	41.61			1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	268	42.48	42.66			27
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	359	43.64	43.82			-
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	86	37.61	37.46			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	177	37.53	37.38			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	268	38.47	38.32			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	359	39.52	39.37			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	86	120.20	126.20	2	24,040	13
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	177	125.10	129.30			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	268	128.25	132.55			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	359	131.75	136.15			-
SINGLE STOCK FUTURE (BATA)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	86	432.80	432.40			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	177	443.35	443.00			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	268	454.50	454.10			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	359	466.90	466.50			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	86	10.94	10.94			35
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	177	11.21	11.21			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	268	11.49	11.49			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	359	11.80	11.81			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	86	25.14	24.89			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	177	25.75	25.50			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	268	26.40	26.14			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	359	27.12	26.85			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	86	10.77	11.10	4	43,110	2
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	177	11.21	11.37			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	268	11.49	11.65			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	359	11.80	11.97			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	86	125.95	125.95			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	177	129.00	129.05			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	268	132.25	132.30			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	359	135.85	135.90			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	86	16.95	16.80			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	177	17.36	17.21			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	268	17.80	17.64			-
15-Jun-23	KE8000002749	June 17, 2022	June 15, 2023	359	18.28	18.17			-

Total Volumes	
Today	Previous
13	9

Total Value	
Today	Previous
268 010	258 600

Total Open Interest	
Today	Previous
156	150

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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