

**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 28, 2022
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	79	2.801	2.770			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	170	2.839	2.807			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	261	2.879	2.847			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	352	2.925	2.893			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	79	2.801	2.770			1
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	170	2.839	2.807			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	261	2.879	2.847			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	352	2.925	2.893			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	79	23.73	23.53			11
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	170	24.31	24.11			10
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	261	27.10	24.71	1	27.100	17
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	352	25.59	26.05			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	79	39.68	39.64			8
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	170	40.65	40.61			-
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	261	41.63	41.63	2	83.260	34
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	352	42.79	42.75			10
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	79	37.39	37.35			7
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	170	37.31	37.27			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	261	38.25	38.20			13
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	352	39.28	39.23			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	79	118.00	118.00	1	11,800	16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	170	124.40	114.50			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	261	127.50	117.40			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	352	130.95	120.55			-
SINGLE STOCK FUTURE (BATA)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	79	426.20	430.65			-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	170	436.70	441.25			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	261	447.65	452.30			-
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	352	459.70	464.50			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	79	10.42	10.42	1	10,420	36
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	170	10.67	10.67			-
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	261	10.94	10.94			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	352	11.23	11.24			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	79	23.98	24.26			3
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	170	24.57	24.94			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	261	25.18	25.57			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	352	25.86	26.25			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	79	11.13	10.98			2
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	170	11.40	11.25			-
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	261	11.69	11.53			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	352	12.00	11.84			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	79	127.00	126.50			-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	170	130.10	129.60			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	261	133.35	132.90			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	352	136.95	136.45			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	79	17.27	17.43			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	170	17.70	17.86			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	261	18.14	18.31			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	352	18.63	18.80			-

Total Volumes	
Today	Previous
5	6

Total Value	
Today	Previous
132,580	140,260

Total Open Interest	
Today	Previous
180	180

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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