

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										August 2, 2022
INDEX (N25I)										
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	44	3.261	3.251				-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	135	3.303	3.293				-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	226	3.350	3.341				-
15-Jun-23	KE80000002983	June 17, 2022	June 15, 2023	317	3.399	3.389				-
INDEX (25MN)										
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	44	3.261	3.251				20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	135	3.303	3.293				-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	226	3.350	3.341				-
15-Jun-23	KE80000002876	June 17, 2022	June 15, 2023	317	3.399	3.389				-
SINGLE STOCK FUTURE (SCOM)										
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	44	29.50	29.50	2	59,000		26
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	135	30.70	30.09				6
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	226	31.47	29.00				33
15-Jun-23	KE80000003098	June 17, 2022	June 15, 2023	317	32.28	31.63				4
SINGLE STOCK FUTURE (EQTY)										
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	44	48.08	48.00				4
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	135	49.22	49.24				1
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	226	50.46	45.80				35
15-Jun-23	KE80000003106	June 17, 2022	June 15, 2023	317	51.75	51.76				11
SINGLE STOCK FUTURE (KCBG)										
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	44	40.37	41.08				9
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	135	40.33	41.06				-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	226	41.35	37.75				15
15-Jun-23	KE80000003213	June 17, 2022	June 15, 2023	317	42.40	43.17				-
SINGLE STOCK FUTURE (EABL)										
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	44	155.45	156.25				16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	135	159.15	160.00				7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	226	163.15	164.00				-
15-Jun-23	KE80000003320	June 17, 2022	June 15, 2023	317	167.35	168.20				-
SINGLE STOCK FUTURE (BATK)										
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	44	443.25	443.60				-
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	135	453.80	454.15				-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	226	465.20	465.60				-
15-Jun-23	KE80000003437	June 17, 2022	June 15, 2023	317	477.05	477.50				-
SINGLE STOCK FUTURE (ABSA)										
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	44	11.11	10.77	21	233,500		56
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	135	11.51	11.61				18
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	226	11.80	11.91				-
15-Jun-23	KE80000003544	June 17, 2022	June 15, 2023	317	12.10	12.21				-
SINGLE STOCK FUTURE (NCBA)										
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	44	25.15	25.85				3
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	135	25.75	24.45				-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	226	26.40	26.09				-
15-Jun-23	KE80000002439	June 17, 2022	June 15, 2023	317	27.07	26.75				-
SINGLE STOCK FUTURE (COOP)										
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	44	11.64	10.86				3
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	135	11.92	12.03				-
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	226	12.22	12.33				-
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	317	12.53	12.64				-
SINGLE STOCK FUTURE (SCBK)										
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	44	135.80	135.60				-
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	135	139.05	138.80				-
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	226	142.55	142.30				-
15-Jun-23	KE80000002652	June 17, 2022	June 15, 2023	317	146.15	145.95				-
SINGLE STOCK FUTURE (IMHP)										
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	44	17.14	17.14				-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	135	17.54	17.55				-
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	226	17.99	17.99				-
15-Jun-23	KE80000002749	June 17, 2022	June 15, 2023	317	18.44	18.45				-

Total Volumes	
Today	Previous
23	10

Total Value	
Today	Previous
292 500	280 460

Total Open Interest	
Today	Previous
267	266

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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