

DERIVATIVES PRICELIST

CONTRACTS										Open Interest
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest	
									July 20, 2022	
INDEX (N25I)										
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	57	3,110	3,125			-	
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	148	3,150	3,165			-	
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	239	3,196	3,211			-	
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	330	3,244	3,260			-	
INDEX (25MN)										
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	57	3,110	3,125			1	
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	148	3,150	3,165			-	
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	239	3,196	3,211			-	
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	330	3,244	3,260			-	
SINGLE STOCK FUTURE (SCOM)										
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	57	28.46	29.50			22	
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	148	29.14	29.93			6	
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	239	29.88	30.68			34	
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	330	30.66	31.48			4	
SINGLE STOCK FUTURE (EQTY)										
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	57	44.99	44.50			4	
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	148	46.07	45.56			1	
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	239	47.23	46.71			34	
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	330	48.46	47.93			10	
SINGLE STOCK FUTURE (KCBG)										
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	57	39.43	39.19			9	
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	148	39.37	39.12			-	
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	239	40.37	40.11			13	
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	330	41.42	41.16			-	
SINGLE STOCK FUTURE (EABL)										
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	57	141.55	138.85			16	
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	148	144.90	143.65			7	
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	239	148.55	147.30			-	
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	330	152.45	151.15			-	
SINGLE STOCK FUTURE (BATK)										
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	57	425.45	425.40	2	85,090	2	
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	148	445.10	440.05			-	
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	239	456.35	451.15			-	
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	330	468.25	462.95			-	
SINGLE STOCK FUTURE (ABSA)										
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	57	10.70	10.67	1	10,700	47	
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	148	10.92	10.92			21	
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	239	11.20	11.20			-	
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	330	11.49	11.49			-	
SINGLE STOCK FUTURE (NCBA)										
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	57	24.32	24.22			2	
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	148	24.90	24.80			-	
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	239	25.53	25.43			-	
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	330	26.19	26.09			-	
SINGLE STOCK FUTURE (COOP)										
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	57	11.37	11.43			3	
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	148	11.65	11.80			-	
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	239	11.94	12.10			-	
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	330	12.25	12.42			-	
SINGLE STOCK FUTURE (SCBK)										
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	57	133.45	131.70			-	
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	148	136.65	134.85			-	
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	239	140.10	138.25			-	
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	330	143.75	141.85			-	
SINGLE STOCK FUTURE (IMHP)										
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	57	17.19	17.19			-	
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	148	17.60	17.60			-	
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	239	18.04	18.05			-	
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	330	18.51	18.52			-	

Total Volumes	
Today	Previous
3	6

Total Value	
Today	Previous
95.790	151.325

Total Open Interest	
Today	Previous
236	236

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

Nominal:

MINI-INDEX - 10

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