

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									July 4, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	79	2.805	2.792			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	170	2.857	2.843			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	261	2.908	2.894			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	352	2.960	2.947			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	79	2.805	2.792			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	170	2.857	2.843			-
21-Mar-24	KE9400001528	March 17, 2023	March 21, 2024	261	2.908	2.894			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	352	2.960	2.947			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	79	18.22	18.18			5
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	170	18.75	18.71			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	261	19.29	19.24			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	352	19.84	19.79			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	79	40.14	39.23			19
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	170	41.30	40.36			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	261	42.48	41.52			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	352	43.70	42.71			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	79	30.15	30.01			13
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	170	30.02	29.87			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	261	30.88	30.73			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	352	31.77	31.61			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	79	152.95	156.60			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	170	157.40	161.15			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	261	161.90	165.75			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	352	166.55	170.50			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	79	447.20	433.05			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	170	460.20	445.55			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	261	473.35	458.30			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	352	486.95	471.50			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	79	12.09	11.94			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	170	12.44	12.28			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	261	12.79	12.63			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	352	13.16	13.00			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004638	September 16, 2022	September 21, 2023	79	37.21	37.79			1
21-Dec-23	KE9100008453	December 16, 2022	December 21, 2023	170	38.29	38.88			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	261	39.39	39.99			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	352	40.52	41.14			-
SINGLE STOCK									

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
41	41

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 - 10

Nominal:

MINI-INDEX - 10

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