

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 17, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	66	2,975	2,939			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	157	3,035	2,999			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	248	3,094	3,057			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	339	3,155	3,117			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	66	2,975	2,939			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	157	3,035	2,999			-
21-Mar-24	KE9400001528	March 17, 2023	March 21, 2024	248	3,094	3,057			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	339	3,155	3,117			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	66	19.68	19.59			6
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	157	20.28	20.20			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	248	20.89	20.80			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	339	21.52	21.43			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	66	44.35	43.93			24
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	157	45.71	45.28			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	248	47.08	46.64			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	339	48.50	48.05			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	66	33.00	30.77	15	495,000	36
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	157	32.20	30.71			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	248	33.17	31.63			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	339	34.17	32.58			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	66	161.45	160.10			-
21-Dec-23	KE9100008012	December 16, 2022	December 21, 2023	157	166.40	165.00			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	248	171.40	169.95			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	339	176.55	175.10			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	66	444.75	445.20			10
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	157	458.45	458.90			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	248	472.15	472.60			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	339	486.40	486.90			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	66	12.24	12.25			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	157	12.61	12.63			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	248	12.99	13.00			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	339	13.38	13.40			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004638	September 16, 2022	September 21, 2023	66	38.62	38.66			1
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	157	39.81	39.86			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	248	41.00	41.05			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	339	42.24	42.29			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	66	12.28	12.35			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	157	12.66	12.73			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	248	13.04	13.11			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	339	13.43	13.50			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	66	164.60	165.05			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	157	163.70	164.10			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	248	168.55	169.00			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	339	173.65	174.10			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	66	18.71	18.47			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	157	19.28	19.04			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	248	19.86	19.61			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	339	20.46	20.20			-

Total Volumes	
Today	Previous
15	7

Total Value	
Today	Previous
495,000	-

Total Open Interest	
Today	Previous
80	65

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:

INDEX-100
MINI-INDEX - 10

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