

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 18, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	65	2.948	2.975			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	156	3.008	3.035			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	247	3.066	3.094			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	338	3.126	3.155			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	65	2.948	2.975			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	156	3.008	3.035			-
21-Mar-24	KE9400001528	March 17, 2023	March 21, 2024	247	3.066	3.094			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	338	3.126	3.155			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	65	19.65	19.68	5	98,290	9
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	156	19.49	20.28			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	247	20.07	20.89			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	338	20.68	21.52			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	65	43.98	44.35	7	307,900	18
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	156	46.22	45.71			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	247	47.60	47.08			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	338	49.04	48.50			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	65	32.65	33.00	2	65,300	37
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	156	31.77	32.20			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	247	32.72	33.17			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	338	33.71	34.17			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	65	160.85	161.45			-
21-Dec-23	KE9100008012	December 16, 2022	December 21, 2023	156	165.85	166.40			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	247	170.80	171.40			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	338	175.95	176.55			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	65	454.80	444.75			10
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	156	468.80	458.45			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	247	482.80	472.15			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	338	497.40	486.40			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	65	12.28	12.24			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	156	12.66	12.61			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	247	13.04	12.99			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	338	13.44	13.38			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	65	37.49	38.62			1
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	156	38.65	39.81			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	247	39.80	41.00			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	338	41.00	42.24			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	65	12.23	12.28			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	156	12.61	12.66			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	247	12.98	13.04			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	338	13.37	13.43			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	65	164.30	164.60			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	156	163.35	163.70			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	247	168.25	168.55			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	338	173.35	173.65			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	65	18.80	18.71			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	156	19.38	19.28			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	247	19.96	19.86			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	338	20.56	20.46			-

Total Volumes	
Today	Previous
14	15

Total Value	
Today	Previous
471.490	495.000

Total Open Interest	
Today	Previous
78	80

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

Nominal:

INDEX-100
MINI-INDEX - 10

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