

DERIVATIVES PRICELIST

EXERCISES FOR JULY 21, 2023									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25I)									July 21, 2023
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	62	2.896	2.904			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	153	2.955	2.963			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	244	3.014	3.021			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	335	3.077	3.080			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	62	2.896	2.904			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	153	2.955	2.963			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	244	3.014	3.021			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	335	3.077	3.080			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	62	19.26	19.02	3	57,800	9
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	153	18.90	18.95			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	244	19.47	19.52			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	335	20.08	20.10			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	62	45.26	45.06			3
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	153	46.66	46.46			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	244	48.08	47.84			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	335	49.58	49.29			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	62	31.50	31.75	1	31,500	37
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	153	30.02	30.18			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	244	30.93	31.08			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	335	31.90	32.02			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	62	156.40	160.00			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	153	161.25	164.95			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	244	166.15	169.85			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	335	171.35	175.00			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	62	442.95	443.50			10
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	153	456.70	457.25			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	244	470.50	470.90			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	335	485.25	485.10			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	62	12.38	12.38			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	153	12.76	12.76			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	244	13.15	13.14			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	335	13.56	13.54			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	62	37.25	37.61			1
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	153	38.41	38.78			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	244	39.57	39.94			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	335	40.81	41.14			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	62	12.17	12.07			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	153	12.55	12.44			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	244	12.93	12.81			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	335	13.33	13.20			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	62	165.45	164.95			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	153	164.55	164.05			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	244	169.55	168.95			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	335	174.85	174.05			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	62	19.19	18.69			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	153	19.79	19.26			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	244	20.39	19.84			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	335	21.03	20.44			-

Total Volumes	
Today	Previous
4	5

Total Value	
Today	Previous
89 300	120 580

Total Open Interest	
Today	Previous
63	63

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:

INDEX-100
MINI-INDEX - 10

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