

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 25, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	58	2.851	2.885			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	149	2.910	2.945			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	240	2.967	3.003			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	331	3.029	3.066			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	58	2.851	2.885			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	149	2.910	2.945			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	240	2.967	3.003			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	331	3.029	3.066			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	58	17.12	18.49	28	479,400	26
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	149	17.61	18.72			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	240	18.15	19.29			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	331	18.71	19.89			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	58	45.66	45.26			3
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	149	47.08	46.67			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	240	48.50	48.08			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	331	50.02	49.59			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	58	29.65	31.80	2	59,300	37
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	149	29.40	29.88			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	240	30.29	30.79			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	331	31.24	31.75			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	58	157.20	156.25			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	149	162.10	161.10			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	240	167.00	165.95			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	331	172.20	171.15			-
SINGLE STOCK FUTURE (BATAK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	58	437.25	440.20			10
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	149	450.85	453.90			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	240	464.50	467.60			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	331	479.00	482.25			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	58	12.21	12.26			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	149	12.59	12.64			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	240	12.97	13.02			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	331	13.37	13.43			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	58	36.79	36.90			1
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	149	37.94	38.05			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	240	39.08	39.21			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	331	40.31	40.43			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	58	12.15	12.21			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	149	12.53	12.59			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	240	12.91	12.97			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	331	13.31	13.37			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	58	168.80	167.55			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	149	168.00	166.75			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	240	173.10	171.80			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	331	178.50	177.20			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	58	19.32	19.22			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	149	19.92	19.82			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	240	20.52	20.42			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	331	21.17	21.06			-

Total Volumes	
Today	Previous
30	4

Total Value	
Today	Previous
538 700	87 280

Total Open Interest	
Today	Previous
80	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

Nominal:

INDEX-100
MINI-INDEX - 10

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