

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	52	2,758	2,770			-
21-Dec-23	KE9100007655	December 16, 2022	December 21, 2023	143	2,810	2,823			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	234	2,865	2,878			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	325	2,924	2,937			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	52	2,758	2,770			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	143	2,810	2,823			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	234	2,865	2,878			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	325	2,924	2,937			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	52	17.00	16.72	1	17,000	16
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	143	17.69	16.74			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	234	18.22	17.25			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	325	18.79	17.79			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	52	41.69	41.32			3
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	143	42.92	42.54			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	234	44.21	43.83			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	325	45.59	45.19			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	52	29.30	29.30	1	29,300	30
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	143	28.83	28.91			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	234	29.70	29.78			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	325	30.62	30.71			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	52	142.10	154.95			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	143	146.30	159.50			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	234	150.70	164.35			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	325	155.40	169.45			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	52	420.20	430.00			11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	143	432.60	433.25			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	234	445.65	446.35			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	325	459.50	460.30			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	52	12.36	12.42			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	143	12.72	12.79			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	234	13.11	13.17			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	325	13.51	13.58			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	52	37.09	37.03			1
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	143	38.19	38.12			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	234	39.34	39.27			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	325	40.56	40.50			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	52	12.10	12.06			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	143	12.46	12.42			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	234	12.83	12.79			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	325	13.23	13.19			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	52	167.75	167.65			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	143	166.70	166.60			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	234	171.70	171.65			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	325	177.05	177.00			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	52	19.32	18.98			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	143	19.89	19.54			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	234	20.49	20.13			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	325	21.13	20.76			-

Total Volumes	
Today	Previous
2	17

Total Value	
Today	Previous
46,300	323,200

Total Open Interest	
Today	Previous
64	64

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:

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