

DERIVATIVES PRICELIST

EXERCISES PREVIOUS TO JUNE 23, 2023									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
June 23, 2023									
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	90	2,764	2,752			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	181	2,813	2,799			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	272	2,863	2,848			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	363	2,915	2,898			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	90	2,764	2,752			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	181	2,813	2,799			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	272	2,863	2,848			2
20-Jun-24	KE94000002540	June 16, 2023	June 20, 2024	363	2,915	2,898			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	90	17.99	17.20			3
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	181	18.50	18.44			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	272	19.03	18.95			-
20-Jun-24	KE94000002763	June 16, 2023	June 20, 2024	363	19.58	19.49			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000000496	September 16, 2022	September 21, 2023	90	37.51	38.00	1	37,510	19
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	181	39.64	39.57			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	272	40.78	40.68			-
20-Jun-24	KE94000002987	June 16, 2023	June 20, 2024	363	41.95	41.83			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE80000004104	September 16, 2022	September 21, 2023	90	30.32	30.32			11
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	181	30.18	30.16			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	272	31.05	31.01			-
20-Jun-24	KE94000004378	June 16, 2023	June 20, 2024	363	31.94	31.89			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE80000004320	September 16, 2022	September 21, 2023	90	148.95	148.95			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	181	153.20	153.10			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	272	157.60	157.40			-
20-Jun-24	KE94000003100	June 16, 2023	June 20, 2024	363	162.10	161.85			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE80000004435	September 16, 2022	September 21, 2023	90	431.75	431.75			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	181	444.05	443.80			-
21-Mar-24	KE94000002094	March 17, 2023	March 21, 2024	272	456.75	456.25			-
20-Jun-24	KE94000003217	June 16, 2023	June 20, 2024	363	469.90	469.20			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE80000004542	September 16, 2022	September 21, 2023	90	11.88	11.88			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	181	12.22	12.21			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	272	12.57	12.55			-
20-Jun-24	KE94000003092	June 16, 2023	June 20, 2024	363	12.93	12.91			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE80000004658	September 16, 2022	September 21, 2023	90	38.03	37.26			1
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	181	39.12	38.30			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	272	40.23	39.38			-
20-Jun-24	KE94000003324	June 16, 2023	June 20, 2024	363	41.39	40.49			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	90	12.64	12.69			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	181	13.00	13.05			-
21-Mar-24	KE94000002219	March 17, 2023	March 21, 2024	272	13.37	13.41			-
20-Jun-24	KE94000003548	June 16, 2023	June 20, 2024	363	13.76	13.79			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	90	166.25	166.25			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	181	164.95	164.85			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	272	169.70	169.50			-
20-Jun-24	KE94000003654	June 16, 2023	June 20, 2024	363	174.55	174.30			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	90	17.42	17.37			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	181	17.92	17.85			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	272	18.43	18.36			-
20-Jun-24	KE94000003878	June 16, 2023	June 20, 2024	363	18.96	18.88			-

Total Volumes	
Today	Previous
1	2

Total Value	
Today	Previous
37 510	55 200

Total Open Interest	
Today	Previous
37	34

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:

MINI-INDEX - 10

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