

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										June 27, 2023
INDEX (N25I)										
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	86	2,780	2,763				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	177	2,830	2,813				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	268	2,881	2,863				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	359	2,933	2,915				-
INDEX (25MN)										
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	86	2,780	2,763				1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	177	2,830	2,813				-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	268	2,881	2,863				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	359	2,933	2,915				-
SINGLE STOCK FUTURE (SCOM)										
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	86	18.00	17.97		2	36,000	4
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	177	18.37	18.48				-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	268	18.90	19.01				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	359	19.44	19.56				-
SINGLE STOCK FUTURE (EQTY)										
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	86	39.77	38.50				19
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	177	40.91	39.61				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	268	42.08	40.74				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	359	43.29	41.91				-
SINGLE STOCK FUTURE (KCBG)										
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	86	29.00	30.08		2	58,000	13
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	177	30.09	29.94				-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	268	30.95	30.80				-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	359	31.84	31.68				-
SINGLE STOCK FUTURE (EABL)										
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	86	153.10	150.85				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	177	157.50	155.15				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	268	162.00	159.60				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	359	166.65	164.20				-
SINGLE STOCK FUTURE (BATK)										
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	86	431.10	435.90				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	177	443.50	448.40				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	268	456.20	461.20				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	359	469.30	474.50				-
SINGLE STOCK FUTURE (ABSA)										
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	86	11.81	11.86				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	177	12.15	12.20				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	268	12.50	12.55				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	359	12.85	12.91				-
SINGLE STOCK FUTURE (NCBA)										
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	86	37.97	38.14				1
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	177	39.06	39.24				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	268	40.18	40.36				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	359	41.34	41.52				-
SINGLE STOCK FUTURE (COOP)										
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	86	12.57	12.53				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	177	12.93	12.89				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	268	13.30	13.25				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	359	13.69	13.63				-
SINGLE STOCK FUTURE (SCBK)										
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	86	164.95	165.55				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	177	163.70	164.30				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	268	168.40	169.00				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	359	173.20	173.85				-
SINGLE STOCK FUTURE (IMHP)										
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	86	17.45	17.40				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	177	17.95	17.90				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	268	18.46	18.41				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	359	18.99	18.94				-

Total Volumes	
Today	Previous
4	5

Total Value	
Today	Previous
91,000	90,000

Total Open Interest	
Today	Previous
40	37

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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