

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									August 1, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	51	2,780	2,758			-
21-Dec-23	KE910000765	December 16, 2022	December 21, 2023	142	2,832	2,810			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	233	2,888	2,865			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	324	2,947	2,924			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	51	2,780	2,758			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	142	2,832	2,810			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	233	2,888	2,865			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	324	2,947	2,924			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	51	17.64	17.00			16
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	142	18.16	17.69			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	233	18.70	18.22			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	324	19.29	18.79			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	51	42.18	41.69			3
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	142	43.43	42.92			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	233	44.74	44.21			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	324	46.13	45.59			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	51	28.97	29.30			30
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	142	28.82	28.83			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	233	29.69	29.70			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	324	30.61	30.62			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	51	142.30	142.10			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	142	146.50	146.30			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	233	150.90	150.70			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	324	155.60	155.40			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	51	421.85	420.20			11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	142	434.30	432.60			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	233	447.40	445.65			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	324	461.30	459.50			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	51	12.30	12.36			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	142	12.67	12.72			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	233	13.05	13.11			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	324	13.45	13.51			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	51	36.88	37.09			1
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	142	37.96	38.19			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	233	39.11	39.34			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	324	40.33	40.56			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	51	12.15	12.10			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	142	12.50	12.46			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	233	12.88	12.83			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	324	13.28	13.23			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	51	167.45	167.75			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	142	166.35	166.70			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	233	171.40	171.70			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	324	176.75	177.05			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	51	19.26	19.32			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	142	19.83	19.89			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	233	20.43	20.49			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	324	21.06	21.13			-

Total Volumes	
Today	Previous
1	2

Total Value	
Today	Previous
-	46 300

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:

MINI-INDEX - 10

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