

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 10, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	42	2,750	2,762			-
21-Dec-23	KE910000765	December 16, 2022	December 21, 2023	133	2,796	2,808			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	224	2,851	2,864			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	315	2,914	2,927			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	42	2,750	2,762			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	133	2,796	2,808			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	224	2,851	2,864			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	315	2,914	2,927			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	42	16.06	16.62	17	273,050	13
21-Dec-23	KE9100007823	December 16, 2022	December 21, 2023	133	16.87	17.08			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	224	17.38	17.60			-
20-Jun-24	KE9400002787	June 16, 2023	June 20, 2024	315	17.94	18.17			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	42	41.66	41.00			18
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	133	42.82	42.83			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	224	44.12	44.13			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	315	45.55	45.56			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	42	29.47	29.50			34
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	133	29.28	29.55			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	224	30.17	30.45			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	315	31.15	31.44			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	42	140.75	145.85			5
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	133	144.65	149.90			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	224	149.05	154.45			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	315	153.85	159.45			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	42	447.10	437.05			11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	133	459.50	449.20			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	224	473.45	462.85			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	315	488.80	477.85			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	42	12.45	12.45			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	133	12.80	12.80			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	224	13.18	13.19			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	315	13.61	13.62			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	42	38.64	37.64			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	133	39.71	38.68			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	224	40.91	39.85			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	315	42.24	41.15			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	42	12.09	12.20			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	133	12.43	12.54			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	224	12.80	12.92			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	315	13.22	13.34			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	42	167.65	168.70			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	133	166.25	167.35			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	224	171.35	172.45			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	315	176.90	178.05			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	42	19.00	18.96			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	133	19.53	19.48			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	224	20.12	20.08			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	315	20.77	20.73			-

Total Volumes	
Today	Previous
17	16

Total Value	
Today	Previous
273.050	644.500

Total Open Interest	
Today	Previous
84	87

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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