

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 11, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	41	2.735	2.750			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	132	2.792	2.796			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	223	2.854	2.851			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	314	2.914	2.914			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	41	2.735	2.750			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	132	2.792	2.796			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	223	2.854	2.851			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	314	2.914	2.914			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	41	16.50	16.06	3	49,500	13
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	132	16.79	16.87			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	223	17.33	17.38			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	314	17.88	17.94			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	41	41.57	41.66			18
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	132	42.89	42.82			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	223	44.28	44.12			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	314	45.67	45.55			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	41	29.75	29.47	1	29,750	33
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	132	29.23	29.28			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	223	30.17	30.17			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	314	31.12	31.15			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	41	138.65	140.75			5
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	132	143.05	144.65			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	223	147.70	149.05			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	314	152.35	153.85			-
SINGLE STOCK FUTURE (BATAK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	41	440.50	447.10	2	88,100	12
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	132	449.80	459.50			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	223	464.35	473.45			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	314	479.00	488.80			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	41	12.42	12.45			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	132	12.82	12.80			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	223	13.23	13.18			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	314	13.65	13.61			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004638	September 16, 2022	September 21, 2023	41	37.80	38.64			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	132	38.99	39.71			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	223	40.25	40.91			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	314	41.52	42.24			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	41	12.12	12.09			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	132	12.50	12.43			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	223	12.91	12.80			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	314	13.31	13.22			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	41	167.05	167.65			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	132	166.30	166.25			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	223	171.70	171.35			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	314	177.10	176.90			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	41	19.27	19.00			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	132	19.88	19.53			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	223	20.52	20.12			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	314	21.17	20.77			-

Total Volumes	
Today	Previous
6	17

Total Value	
Today	Previous
167.350	273.050

Total Open Interest	
Today	Previous
84	84

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

Nominal:

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