

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 18, 2023
INDEX (N25I)										
	21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	34	2.636	2.668			-
	21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	125	2.698	2.724			-
	21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	216	2.755	2.785			-
	20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	307	2.820	2.843			-
INDEX (25MN)										
	21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	34	2.636	2.668			1
	21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	125	2.698	2.724			2
	21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	216	2.755	2.785			2
	20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	307	2.820	2.843			-
SINGLE STOCK FUTURE (SCOM)										
	21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	34	16.16	15.75			49
	21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	125	16.70	16.65			-
	21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	216	17.32	17.19			-
	20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	307	17.81	17.73			-
SINGLE STOCK FUTURE (EQTY)										
	21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	34	41.00	41.24			18
	21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	125	42.39	42.54			-
	21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	216	43.73	43.92			-
	20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	307	45.20	45.30			-
SINGLE STOCK FUTURE (KCBG)										
	21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	34	27.08	27.02	4	108.350	34
	21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	125	27.71	27.86			-
	21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	216	28.58	28.76			-
	20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	307	29.54	29.67			-
SINGLE STOCK FUTURE (EABL)										
	21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	34	125.20	132.80			10
	21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	125	129.45	137.00			-
	21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	216	133.55	141.45			-
	20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	307	138.05	145.90			-
SINGLE STOCK FUTURE (BATK)										
	21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	34	419.60	424.50			12
	21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	125	433.75	437.90			-
	21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	216	447.50	452.10			-
	20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	307	462.50	466.35			-
SINGLE STOCK FUTURE (ABSA)										
	21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	34	11.82	11.89			-
	21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	125	12.22	12.27			-
	21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	216	12.60	12.67			-
	20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	307	13.03	13.07			-
SINGLE STOCK FUTURE (NCBA)										
	21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	34	37.08	37.41			-
	21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	125	38.34	38.59			-
	21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	216	39.55	39.84			-
	20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	307	40.88	41.10			-
SINGLE STOCK FUTURE (COOP)										
	21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	34	11.56	11.74			-
	21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	125	11.95	12.11			-
	21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	216	12.33	12.50			-
	20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	307	12.75	12.90			-
SINGLE STOCK FUTURE (SCBK)										
	21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	34	151.70	161.40			-
	21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	125	150.85	160.45			-
	21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	216	155.60	165.65			-
	20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	307	160.85	170.90			-
SINGLE STOCK FUTURE (IMHP)										
	21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	34	18.63	18.72			-
	21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	125	19.26	19.31			-
	21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	216	19.87	19.94			-
	20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	307	20.54	20.57			-

Total Volumes	
Today	Previous
4	7

Total Value	
Today	Previous
108.350	155.350

Total Open Interest	
Today	Previous
128	129

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 NSF's fair value calculation

SSF- 1000 below Kes.100

100 above Kes.100

INDEX-100

Nominal:

INDEX=100
MINI-INDEX = 10

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