

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 21, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	31	2.609	2.636			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	122	2.671	2.698			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	213	2.727	2.755			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	304	2.791	2.820			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	31	2.609	2.636			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	122	2.671	2.698			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	213	2.727	2.755			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	304	2.791	2.820			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	31	16.09	16.16			49
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	122	16.64	16.70			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	213	17.16	17.23			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	304	17.74	17.81			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	31	39.40	41.00			18
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	122	40.73	42.39			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	213	42.01	43.73			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	304	43.42	45.20			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	31	27.24	27.08	4	108,970	33
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	122	27.16	27.71			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	213	28.01	28.58			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	304	28.95	29.54			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	31	124.85	125.20			10
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	122	129.05	129.45			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	213	133.15	133.55			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	304	137.60	138.05			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	31	423.75	419.60			12
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	122	438.00	433.75			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	213	451.85	447.50			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	304	467.00	462.50			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	31	11.76	11.82			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	122	12.15	12.22			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	213	12.54	12.60			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	304	12.96	13.03			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	31	36.94	37.08			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	122	38.19	38.34			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	213	39.40	39.55			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	304	40.72	40.88			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	31	11.42	11.56	4	45,700	-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	122	12.05	11.95			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	213	12.43	12.33			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	304	12.84	12.75			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	31	160.40	151.70			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	122	159.80	150.85			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	213	164.85	155.60			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	304	170.40	160.85			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	31	18.46	18.63			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	122	19.09	19.26			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	213	19.69	19.87			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	304	20.35	20.54			-

Total Volumes	
Today	Previous
8	4

Total Value	
Today	Previous
154,670	108,350

Total Open Interest	
Today	Previous
127	128

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:

INDEX-100
MINI-INDEX-10

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