

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 22, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	30	2.604	2.609			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	121	2.665	2.671			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	212	2.722	2.727			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	303	2.785	2.791			-
INDEX (25MMN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	30	2.604	2.609			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	121	2.665	2.671			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	212	2.722	2.727			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	303	2.785	2.791			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	30	16.00	16.09	2	32,000	49
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	121	16.58	16.64			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	212	17.10	17.16			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	303	17.67	17.74			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	30	40.50	39.40	3	121,500	21
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	121	40.82	40.73			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	212	42.11	42.01			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	303	43.52	43.42			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	30	27.18	27.24			33
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	121	27.09	27.16			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	212	27.95	28.01			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	303	28.89	28.95			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	30	125.05	124.85			10
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	121	129.25	129.05			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	212	133.35	133.15			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	303	137.85	137.60			-
SINGLE STOCK FUTURE (BATEK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	30	427.35	423.75			12
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	121	441.80	438.00			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	212	455.75	451.85			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	303	471.00	467.00			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	30	11.65	11.76			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	121	12.04	12.15			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	212	12.42	12.54			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	303	12.84	12.96			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	30	36.88	36.94			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	121	38.12	38.19			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	212	39.33	39.40			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	303	40.65	40.72			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	30	11.60	11.42			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	121	11.99	12.05			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	212	12.37	12.43			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	303	12.78	12.84			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	30	160.35	160.40			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	121	159.75	159.80			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	212	164.80	164.85			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	303	170.30	170.40			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	30	18.41	18.46			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	121	19.03	19.09			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	212	19.63	19.69			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	303	20.29	20.35			-

Total Volumes	
Today	Previous
5	8

Total Value	
Today	Previous
153 500	154 670

Total Open Interest	
Today	Previous
130	127

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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