

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25I)									September 4, 2023
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	17	2.569	2,574			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	108	2.630	2,635			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	199	2.689	2,695			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	290	2.749	2,754			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	17	2.569	2,574			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	108	2.630	2,635			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	199	2.689	2,695			-
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	290	2.749	2,754			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	17	15.72	15.75	2	31,450	47
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	108	15.70	15.71			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	199	16.21	16.23			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	290	16.74	16.76			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	17	39.80	38.70	2	79,600	20
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	108	39.60	40.01			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	199	40.91	41.33			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	290	42.23	42.66			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	17	23.58	23.60			22
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	108	23.37	23.40			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	199	24.14	24.17			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	290	24.92	24.95			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	17	135.50	135.00	2	27,100	3
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	108	138.25	139.70			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	199	142.80	144.30			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	290	147.40	148.95			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	17	420.30	422.70			11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	108	434.50	437.00			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	199	448.75	451.40			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	290	463.30	466.00			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	17	11.61	11.63			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	108	12.01	12.02			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	199	12.40	12.42			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	290	12.80	12.82			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	17	38.22	38.26			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	108	39.51	39.55			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	199	40.81	40.85			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	290	42.13	42.18			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	17	12.07	11.93			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	108	12.47	12.33			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	199	12.88	12.74			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	290	13.30	13.15			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	17	160.60	161.05			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	108	160.00	160.45			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	199	165.30	165.75			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	290	170.65	171.10			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	17	18.10	18.17			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	108	18.71	18.78			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	199	19.33	19.40			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	290	19.95	20.03			-

Total Volumes	
Today	Previous
6	5

Total Value	
Today	Previous
138,150	72,000

Total Open Interest	
Today	Previous
108	109

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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