

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 5, 2023
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	16	2.565	2.569			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	107	2.626	2.630			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	198	2.686	2.689			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	289	2.745	2.749			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	16	2.565	2.569			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	107	2.626	2.630			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	198	2.686	2.689			-
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	289	2.745	2.749			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	16	15.63	15.72	7	109.450	46
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	107	15.69	15.70			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	198	16.21	16.21			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	289	16.73	16.74			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	16	38.40	39.80			20
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	107	39.69	39.60			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	198	41.00	40.91			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	289	42.33	42.23			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	16	23.42	23.58			22
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	107	23.21	23.37			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	198	23.97	24.14			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	289	24.75	24.92			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	16	133.65	135.50			3
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	107	138.20	138.25			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	198	142.75	142.80			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	289	147.35	147.40			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	16	420.15	420.30			11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	107	434.30	434.50			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	198	448.60	448.75			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	289	463.15	463.30			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	16	11.61	11.61			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	107	12.00	12.01			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	198	12.40	12.40			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	289	12.80	12.80			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	16	38.20	38.22			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	107	39.49	39.51			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	198	40.79	40.81			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	289	42.11	42.13			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	16	12.01	12.07			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	107	12.42	12.47			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	198	12.83	12.88			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	289	13.24	13.30			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	16	160.80	160.60			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	107	160.20	160.00			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	198	165.50	165.30			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	289	170.85	170.65			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	16	17.99	18.10			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	107	18.60	18.71			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	198	19.21	19.33			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	289	19.83	19.95			-

Total Volumes	
Today	Previous
7	6

Total Value	
Today	Previous
109.450	138.150

Total Open Interest	
Today	Previous
107	108

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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