

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 25, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	27	2.580	2.602			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	118	2.639	2.663			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	209	2.697	2.719			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	300	2.762	2.783			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	27	2.580	2.602			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	118	2.639	2.663			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	209	2.697	2.719			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	300	2.762	2.783			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	27	15.78	15.88	5	78.920	48
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	118	16.16	16.41			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	209	16.67	16.93			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	300	17.24	17.49			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	27	39.84	39.76			21
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	118	41.17	41.10			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	209	42.49	42.40			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	300	43.94	43.82			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	27	25.24	25.81	12	302.940	22
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	118	23.80	25.20			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	209	24.56	25.99			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	300	25.40	26.86			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	27	134.15	134.80			5
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	118	138.60	139.35			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	209	143.05	143.75			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	300	147.95	148.55			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	27	423.65	423.05			12
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	118	437.75	437.30			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	209	451.70	451.10			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	300	467.15	466.20			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	27	11.00	11.49			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	118	11.36	11.88			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	209	11.73	12.25			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	300	12.13	12.66			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	27	36.63	35.74			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	118	37.85	36.95			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	209	39.06	38.12			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	300	40.39	39.39			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	27	11.50	11.49			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	118	11.88	11.88			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	209	12.26	12.25			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	300	12.68	12.66			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	27	160.60	160.75			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	118	159.95	160.15			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	209	165.05	165.20			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	300	170.70	170.75			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	27	18.36	18.24			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	118	18.97	18.86			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	209	19.58	19.45			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	300	20.24	20.10			-

Total Volumes	
Today	Previous
17	12

Total Value	
Today	Previous
381 860	309 780

Total Open Interest	
Today	Previous
113	121

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:

INDEX=100
MINI-INDEX = 10

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