

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 31, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	21	2.590	2.593			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	112	2.649	2.653			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	203	2.706	2.710			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	294	2.771	2.775			-
INDEX (25MMN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	21	2.590	2.593			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	112	2.649	2.653			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	203	2.706	2.710			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	294	2.771	2.775			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	21	15.75	15.70	5	78.770	48
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	112	16.02	16.13			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	203	16.53	16.64			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	294	17.09	17.21			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	21	39.11	39.78			21
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	112	40.41	41.10			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	203	41.70	42.41			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	294	43.12	43.86			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	21	24.19	24.28	17	411.330	22
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	112	23.54	23.71			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	203	24.29	24.46			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	294	25.12	25.30			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	21	134.90	134.45			5
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	112	139.35	138.90			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	203	143.80	143.30			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	294	148.70	148.20			-
SINGLE STOCK FUTURE (BATA)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	21	422.55	422.45			11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	112	436.55	436.45			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	203	450.45	450.35			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	294	465.85	465.75			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	21	11.58	11.38			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	112	11.96	11.76			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	203	12.34	12.13			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	294	12.76	12.55			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004638	September 16, 2022	September 21, 2023	21	37.96	37.32			-
21-Dec-23	KE9100008453	December 16, 2022	December 21, 2023	112	39.22	38.56			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	203	40.47	39.79			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	294	41.85	41.15			-

Total Volumes	
Today	Previous
22	11

Total Value	
Today	Previous
490 100	207 100

Total Open Interest	
Today	Previous
112	113

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:

MINI-INDEX - 10

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