

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 4, 2023	
INDEX (N25I)										
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	48	2,794	2,773				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	139	2,841	2,825				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	230	2,898	2,880				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	321	2,962	2,940				-
INDEX (25MN)										
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	48	2,794	2,773				1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	139	2,841	2,825				-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	230	2,898	2,880				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	321	2,962	2,940				-
SINGLE STOCK FUTURE (SCOM)										
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	48	17.10	17.07				15
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	139	17.58	17.57				-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	230	18.11	18.10				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	321	18.70	18.66				-
SINGLE STOCK FUTURE (EQTY)										
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	48	41.74	41.19				3
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	139	42.90	42.41				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	230	44.21	43.68				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	321	45.64	45.04				-
SINGLE STOCK FUTURE (KCBG)										
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	48	29.06	29.80	3	87,200		33
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	139	29.76	29.32				-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	230	30.67	30.21				-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	321	31.66	31.15				-
SINGLE STOCK FUTURE (EABL)										
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	48	144.30	149.30				5
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	139	148.30	150.85				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	230	152.85	155.40				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	321	157.80	160.25				-
SINGLE STOCK FUTURE (BATK)										
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	48	437.80	431.75				11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	139	449.90	444.45				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	230	463.65	457.85				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	321	478.70	472.10				-
SINGLE STOCK FUTURE (ABSA)										
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	48	12.42	12.35				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	139	12.77	12.71				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	230	13.16	13.09				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	321	13.59	13.50				-
SINGLE STOCK FUTURE (NCBA)										
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	48	40.45	38.50				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	139	41.57	39.87				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	230	42.84	41.07				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	321	44.23	42.35				-
SINGLE STOCK FUTURE (COOP)										
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	48	12.27	12.19				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	139	12.61	12.55				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	230	12.99	12.93				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	321	13.41	13.33				-
SINGLE STOCK FUTURE (SCBK)										
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	48	168.50	167.85				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	139	167.15	166.80				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	230	172.25	171.80				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	321	177.85	177.15				-
SINGLE STOCK FUTURE (IMHP)										
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	48	19.34	19.25				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	139	19.88	19.82				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	230	20.49	20.41				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	321	21.15	21.05				-

Total Volumes	
Today	Previous
3	12

Total Value	
Today	Previous
87.200	282.000

Total Open Interest	
Today	Previous
70	71

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:**

MINI-INDEX - 10

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