

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 14, 2023	
INDEX (N25I)										
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	38	2,712	2,735				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	129	2,769	2,792				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	220	2,830	2,854				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	311	2,890	2,914				-
INDEX (25MN)										
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	38	2,712	2,735				1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	129	2,769	2,792				-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	220	2,830	2,854				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	311	2,890	2,914				-
SINGLE STOCK FUTURE (SCOM)										
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	38	16.14	16.50	5	80,740		15
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	129	16.61	16.79				-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	220	17.15	17.33				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	311	17.69	17.88				-
SINGLE STOCK FUTURE (EQTY)										
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	38	41.53	41.57				18
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	129	42.84	42.89				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	220	44.23	44.28				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	311	45.63	45.67				-
SINGLE STOCK FUTURE (KCBG)										
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	38	29.05	29.75	1	29,050		34
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	129	28.78	29.23				-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	220	29.71	30.17				-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	311	30.65	31.12				-
SINGLE STOCK FUTURE (EABL)										
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	38	137.50	138.65				5
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	129	141.85	143.05				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	220	146.45	147.70				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	311	151.05	152.35				-
SINGLE STOCK FUTURE (BATK)										
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	38	435.55	440.50				12
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	129	449.30	449.80				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	220	463.90	464.35				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	311	478.50	479.00				-
SINGLE STOCK FUTURE (ABSA)										
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	38	12.16	12.42				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	129	12.54	12.82				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	220	12.95	13.23				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	311	13.36	13.65				-
SINGLE STOCK FUTURE (NCBA)										
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	38	37.50	37.80				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	129	38.69	38.99				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	220	39.94	40.25				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	311	41.20	41.52				-
SINGLE STOCK FUTURE (COOP)										
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	38	11.90	12.12				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	129	12.28	12.50				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	220	12.68	12.91				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	311	13.08	13.31				-
SINGLE STOCK FUTURE (SCBK)										
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	38	167.65	167.05				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	129	166.90	166.30				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	220	172.30	171.70				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	311	177.75	177.10				-
SINGLE STOCK FUTURE (IMHP)										
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	38	18.79	19.27				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	129	19.38	19.88				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	220	20.01	20.52				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	311	20.64	21.17				-

Total Volumes	
Today	Previous
6	6

Total Value	
Today	Previous
109.790	167.350

Total Open Interest	
Today	Previous
87	84

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:**

INDEX-100  
MINI-INDEX-10

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