

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 24, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	28	2.602	2.589			-
21-Dec-23	KE910000765	December 16, 2022	December 21, 2023	119	2.663	2.650			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	210	2.719	2.706			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	301	2.783	2.769			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	28	2.602	2.589			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	119	2.663	2.650			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	210	2.719	2.706			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	301	2.783	2.769			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	28	15.88	15.82			49
21-Dec-23	KE9100007823	December 16, 2022	December 21, 2023	119	16.41	16.21			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	210	16.93	16.72			-
20-Jun-24	KE9400002787	June 16, 2023	June 20, 2024	301	17.49	17.28			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	28	39.76	39.78			21
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	119	41.10	41.12			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	210	42.40	42.41			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	301	43.82	43.84			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	28	25.81	27.12	12	309,780	29
21-Dec-23	KE9100008074	December 16, 2022	December 21, 2023	119	25.20	27.03			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	210	25.99	27.88			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	301	26.86	28.82			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	28	134.80	129.05			5
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	119	139.35	130.00			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	210	143.75	134.10			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	301	148.55	138.60			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	28	423.05	425.75			12
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	119	437.30	440.05			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	210	451.10	453.95			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	301	466.20	469.15			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	28	11.49	11.70			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	119	11.88	12.09			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	210	12.25	12.47			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	301	12.66	12.89			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	28	35.74	34.65			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	119	36.95	35.82			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	210	38.12	36.95			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	301	39.39	38.19			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	28	11.49	11.60			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	119	11.88	11.99			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	210	12.25	12.36			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	301	12.66	12.78			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	28	160.75	161.30			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	119	160.15	160.75			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	210	165.20	165.80			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	301	170.75	171.35			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	28	18.24	18.30			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	119	18.86	18.92			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	210	19.45	19.51			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	301	20.10	20.17			-

Total Volumes	
Today	Previous
12	9

Total Value	
Today	Previous
309.780	127.825

Total Open Interest	
Today	Previous
121	125

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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