

**DERIVATIVES PRICELIST**

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										July 27, 2023
INDEX (N25I)										
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	56	2.800	2.796				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	147	2.858	2.854				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	238	2.914	2.910				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	329	2.975	2.971				-
INDEX (25MN)										
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	56	2.800	2.796				1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	147	2.858	2.854				-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	238	2.914	2.910				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	329	2.975	2.971				-
SINGLE STOCK FUTURE (SCOM)										
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	56	17.53	16.42				26
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	147	18.07	16.93				-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	238	18.62	17.44				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	329	19.20	17.98				-
SINGLE STOCK FUTURE (EQTY)										
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	56	40.34	43.35				3
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	147	41.60	44.70				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	238	42.85	46.05				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	329	44.19	47.49				-
SINGLE STOCK FUTURE (KCBG)										
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	56	28.91	28.98	5	144,590		30
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	147	29.01	29.08				-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	238	29.89	29.96				-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	329	30.83	30.89				-
SINGLE STOCK FUTURE (EABL)										
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	56	159.90	157.15				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	147	164.85	162.05				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	238	169.85	166.95				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	329	175.15	172.15				-
SINGLE STOCK FUTURE (BATEK)										
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	56	421.70	422.60				10
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	147	434.85	435.75				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	238	448.00	448.95				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	329	462.00	463.00				-
SINGLE STOCK FUTURE (ABSA)										
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	56	12.25	12.20				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	147	12.63	12.58				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	238	13.01	12.96				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	329	13.42	13.37				-
SINGLE STOCK FUTURE (NCBA)										
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	56	36.92	36.88				1
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	147	38.07	38.03				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	238	39.22	39.18				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	329	40.45	40.40				-
SINGLE STOCK FUTURE (COOP)										
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	56	12.04	12.10				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	147	12.42	12.47				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	238	12.79	12.85				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	329	13.19	13.25				-
SINGLE STOCK FUTURE (SCBK)										
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	56	167.90	168.70				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	147	167.10	167.95				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	238	172.15	173.05				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	329	177.55	178.45				-
SINGLE STOCK FUTURE (IMHP)										
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	56	18.85	19.16				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	147	19.44	19.76				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	238	20.02	20.35				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	329	20.65	20.99				-

Total Volumes	
Today	Previous
5	4

Total Value	
Today	Previous
144 590	115 950

Total Open Interest	
Today	Previous
73	77

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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