

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 8, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	13	2.556	2.552			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	104	2.618	2.612			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	195	2.682	2.671			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	286	2.752	2.730			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	13	2.556	2.552			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	104	2.618	2.612			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	195	2.682	2.671			-
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	286	2.752	2.730			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	13	15.54	15.45	5	77.700	35
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	104	16.10	15.83			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	195	16.66	16.36			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	286	17.25	16.89			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	13	37.36	37.72			20
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	104	38.64	38.99			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	195	39.97	40.27			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	286	41.41	41.58			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	13	23.46	23.51	20	469.300	19
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	104	23.25	23.29			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	195	24.05	24.06			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	286	24.91	24.84			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	13	130.05	129.30			3
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	104	134.50	133.65			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	195	139.15	138.05			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	286	144.15	142.55			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	13	422.75	419.85			11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	104	437.25	434.00			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	195	452.35	448.30			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	286	468.60	462.85			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	13	11.60	11.60			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	104	12.00	11.99			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	195	12.41	12.39			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	286	12.86	12.79			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004638	September 16, 2022	September 21, 2023	13	38.17	38.18			-
21-Dec-23	KE9100008453	December 16, 2022	December 21, 2023	104	39.48	39.46			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	195	40.84	40.76			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	286	42.30	42.08			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	13	11.85	11.90			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	104	12.26	12.30			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	195	12.68	12.71			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	286	13.13	13.12			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	13	163.15	160.70			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	104	162.75	160.10			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	195	168.35	165.35			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	286	174.40	170.75			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	13	17.98	17.98			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	104	18.59	18.59			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	195	19.23	19.20			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	286	19.92	19.82			-

Total Volumes	
Today	Previous
25	1

Total Value	
Today	Previous
547,000	15,450

Total Open Interest	
Today	Previous
93	96

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:**

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