

## 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 11, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	72	2,921	2,898			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	163	2,978	2,955			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	254	3,034	3,011			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	345	3,091	3,068			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	72	2,921	2,898			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	163	2,978	2,955			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	254	3,034	3,011			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	345	3,091	3,068			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	72	20.13	19.98			6
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	163	20.74	20.58			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	254	21.35	21.19			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	345	21.97	21.81			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	72	40.95	40.95	4	163,800	19
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	163	43.73	43.01			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	254	45.02	44.28			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	345	46.34	45.58			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	72	29.63	29.69			21
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	163	29.52	29.58			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	254	30.39	30.45			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	345	31.28	31.35			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	72	156.20	153.95			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	163	160.90	158.60			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	254	165.65	163.25			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	345	170.50	168.05			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	72	446.05	447.25			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	163	459.50	460.70			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	254	473.00	474.25			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	345	486.90	488.15			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	72	12.22	12.17			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	163	12.58	12.53			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	254	12.95	12.90			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	345	13.33	13.28			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	72	38.26	38.12			1
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	163	39.41	39.27			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	254	40.57	40.42			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	345	41.76	41.61			-

Total Volumes	
Today	Previous
4	1

Total Value	
Today	Previous
163,800	40,950

Total Open Interest	
Today	Previous
50	50

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  
MINI-INDEX - 10

**Nominal:**

INDEX-100  
MINI-INDEX - 10

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