

## 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 26, 2023           |
| INDEX (N25I)                |              |                    |                    |                |           |                |                        |             |                         |
| 21-Sep-23                   | KE8000003767 | September 16, 2022 | September 21, 2023 | 57             | 2,796     | 2,851          |                        |             | -                       |
| 21-Dec-23                   | KE9100007765 | December 16, 2022  | December 21, 2023  | 148            | 2,854     | 2,910          |                        |             | -                       |
| 21-Mar-24                   | KE9400001435 | March 17, 2023     | March 21, 2024     | 239            | 2,910     | 2,967          |                        |             | -                       |
| 20-Jun-24                   | KE9400002656 | June 16, 2023      | June 20, 2024      | 330            | 2,971     | 3,029          |                        |             | -                       |
|                             |              |                    |                    |                |           |                |                        |             |                         |
| INDEX (25MN)                |              |                    |                    |                |           |                |                        |             |                         |
| 21-Sep-23                   | KE8000003650 | September 16, 2022 | September 21, 2023 | 57             | 2,796     | 2,851          |                        |             | 1                       |
| 21-Dec-23                   | KE9100007658 | December 16, 2022  | December 21, 2023  | 148            | 2,854     | 2,910          |                        |             | -                       |
| 21-Mar-24                   | KE9400001328 | March 17, 2023     | March 21, 2024     | 239            | 2,910     | 2,967          |                        |             | 2                       |
| 20-Jun-24                   | KE9400002540 | June 16, 2023      | June 20, 2024      | 330            | 2,971     | 3,029          |                        |             | -                       |
|                             |              |                    |                    |                |           |                |                        |             |                         |
| SINGLE STOCK FUTURE (SCOM)  |              |                    |                    |                |           |                |                        |             |                         |
| 21-Sep-23                   | KE8000003874 | September 16, 2022 | September 21, 2023 | 57             | 16.42     | 17.12          |                        |             | 26                      |
| 21-Dec-23                   | KE9100007872 | December 16, 2022  | December 21, 2023  | 148            | 16.93     | 17.61          |                        |             | -                       |
| 21-Mar-24                   | KE9400001542 | March 17, 2023     | March 21, 2024     | 239            | 17.44     | 18.15          |                        |             | -                       |
| 20-Jun-24                   | KE9400002763 | June 16, 2023      | June 20, 2024      | 330            | 17.98     | 18.71          |                        |             | -                       |
|                             |              |                    |                    |                |           |                |                        |             |                         |
| SINGLE STOCK FUTURE (EQTY)  |              |                    |                    |                |           |                |                        |             |                         |
| 21-Sep-23                   | KE8000004096 | September 16, 2022 | September 21, 2023 | 57             | 43.35     | 45.66          |                        |             | 3                       |
| 21-Dec-23                   | KE9100007989 | December 16, 2022  | December 21, 2023  | 148            | 44.70     | 47.08          |                        |             | -                       |
| 21-Mar-24                   | KE9400001765 | March 17, 2023     | March 21, 2024     | 239            | 46.05     | 48.50          |                        |             | -                       |
| 20-Jun-24                   | KE9400002987 | June 16, 2023      | June 20, 2024      | 330            | 47.49     | 50.02          |                        |             | -                       |
|                             |              |                    |                    |                |           |                |                        |             |                         |
| SINGLE STOCK FUTURE (KCBG)  |              |                    |                    |                |           |                |                        |             |                         |
| 21-Sep-23                   | KE8000004104 | September 16, 2022 | September 21, 2023 | 57             | 28.98     | 29.65          | 4                      | 115,950     | 34                      |
| 21-Dec-23                   | KE9100008094 | December 16, 2022  | December 21, 2023  | 148            | 29.08     | 29.40          |                        |             | -                       |
| 21-Mar-24                   | KE9400001658 | March 17, 2023     | March 21, 2024     | 239            | 29.96     | 30.29          |                        |             | -                       |
| 20-Jun-24                   | KE9400002870 | June 16, 2023      | June 20, 2024      | 330            | 30.89     | 31.24          |                        |             | -                       |
|                             |              |                    |                    |                |           |                |                        |             |                         |
| SINGLE STOCK FUTURE (EABL)  |              |                    |                    |                |           |                |                        |             |                         |
| 21-Sep-23                   | KE8000004328 | September 16, 2022 | September 21, 2023 | 57             | 157.15    | 157.20         |                        |             | -                       |
| 21-Dec-23                   | KE9100008102 | December 16, 2022  | December 21, 2023  | 148            | 162.05    | 162.10         |                        |             | -                       |
| 21-Mar-24                   | KE9400001989 | March 17, 2023     | March 21, 2024     | 239            | 166.95    | 167.00         |                        |             | -                       |
| 20-Jun-24                   | KE9400003100 | June 16, 2023      | June 20, 2024      | 330            | 172.15    | 172.20         |                        |             | -                       |
|                             |              |                    |                    |                |           |                |                        |             |                         |
| SINGLE STOCK FUTURE (BATAK) |              |                    |                    |                |           |                |                        |             |                         |
| 21-Sep-23                   | KE8000004435 | September 16, 2022 | September 21, 2023 | 57             | 422.60    | 437.25         |                        |             | 10                      |
| 21-Dec-23                   | KE9100008219 | December 16, 2022  | December 21, 2023  | 148            | 435.75    | 450.85         |                        |             | -                       |
| 21-Mar-24                   | KE9400002094 | March 17, 2023     | March 21, 2024     | 239            | 448.95    | 464.50         |                        |             | -                       |
| 20-Jun-24                   | KE9400003217 | June 16, 2023      | June 20, 2024      | 330            | 463.00    | 479.00         |                        |             | -                       |
|                             |              |                    |                    |                |           |                |                        |             |                         |
| SINGLE STOCK FUTURE (ABSA)  |              |                    |                    |                |           |                |                        |             |                         |
| 21-Sep-23                   | KE8000004542 | September 16, 2022 | September 21, 2023 | 57             | 12.20     | 12.21          |                        |             | -                       |
| 21-Dec-23                   | KE9100008326 | December 16, 2022  | December 21, 2023  | 148            | 12.58     | 12.59          |                        |             | -                       |
| 21-Mar-24                   | KE9400001872 | March 17, 2023     | March 21, 2024     | 239            | 12.96     | 12.97          |                        |             | -                       |
| 20-Jun-24                   | KE9400003092 | June 16, 2023      | June 20, 2024      | 330            | 13.37     | 13.37          |                        |             | -                       |
|                             |              |                    |                    |                |           |                |                        |             |                         |
| SINGLE STOCK FUTURE (NCBA)  |              |                    |                    |                |           |                |                        |             |                         |
| 21-Sep-23                   | KE8000004658 | September 16, 2022 | September 21, 2023 | 57             | 36.88     | 36.79          |                        |             | 1                       |
| 21-Dec-23                   | KE9100008433 | December 16, 2022  | December 21, 2023  | 148            | 38.03     | 37.94          |                        |             | -                       |
| 21-Mar-24                   | KE9400002102 | March 17, 2023     | March 21, 2024     | 239            | 39.18     | 39.08          |                        |             | -                       |
| 20-Jun-24                   | KE9400003324 | June 16, 2023      | June 20, 2024      | 330            | 40.40     | 40.31          |                        |             | -                       |
|                             |              |                    |                    |                |           |                |                        |             |                         |
| SINGLE STOCK FUTURE (COOP)  |              |                    |                    |                |           |                |                        |             |                         |
| 21-Sep-23                   | KE8000004765 | September 16, 2022 | September 21, 2023 | 57             | 12.10     | 12.15          |                        |             | -                       |
| 21-Dec-23                   | KE9100008540 | December 16, 2022  | December 21, 2023  | 148            | 12.47     | 12.53          |                        |             | -                       |
| 21-Mar-24                   | KE9400002219 | March 17, 2023     | March 21, 2024     | 239            | 12.85     | 12.91          |                        |             | -                       |
| 20-Jun-24                   | KE9400003548 | June 16, 2023      | June 20, 2024      | 330            | 13.25     | 13.31          |                        |             | -                       |
|                             |              |                    |                    |                |           |                |                        |             |                         |
| SINGLE STOCK FUTURE (SCBK)  |              |                    |                    |                |           |                |                        |             |                         |
| 21-Sep-23                   | KE8000004872 | September 16, 2022 | September 21, 2023 | 57             | 168.70    | 168.80         |                        |             | -                       |
| 21-Dec-23                   | KE9100008656 | December 16, 2022  | December 21, 2023  | 148            | 167.95    | 168.00         |                        |             | -                       |
| 21-Mar-24                   | KE9400002326 | March 17, 2023     | March 21, 2024     | 239            | 173.05    | 173.10         |                        |             | -                       |
| 20-Jun-24                   | KE9400003654 | June 16, 2023      | June 20, 2024      | 330            | 178.45    | 178.50         |                        |             | -                       |
|                             |              |                    |                    |                |           |                |                        |             |                         |
| SINGLE STOCK FUTURE (IMHP)  |              |                    |                    |                |           |                |                        |             |                         |
| 21-Sep-23                   | KE8000004989 | September 16, 2022 | September 21, 2023 | 57             | 19.16     | 19.32          |                        |             | -                       |
| 21-Dec-23                   | KE9100008763 | December 16, 2022  | December 21, 2023  | 148            | 19.76     | 19.92          |                        |             | -                       |
| 21-Mar-24                   | KE9400002433 | March 17, 2023     | March 21, 2024     | 239            | 20.35     | 20.52          |                        |             | -                       |
| 20-Jun-24                   | KE9400003878 | June 16, 2023      | June 20, 2024      | 330            | 20.99     | 21.17          |                        |             | -                       |

| Total Volumes |          |
|---------------|----------|
| Today         | Previous |
| 4             | 30       |

| Total Value |          |
|-------------|----------|
| Today       | Previous |
| 115.950     | 538.700  |

| Total Open Interest |          |
|---------------------|----------|
| Today               | Previous |
| 77                  | 80       |

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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