

## DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										June 19, 2023
INDEX (N25I)										
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	94	2,719	2,683				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	185	2,766	2,728				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	276	2,814	2,776				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	367	2,861	2,819				-
INDEX (25MN)										
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	94	2,719	2,670				1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	185	2,766	2,728				-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	276	2,814	2,776				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	367	2,861	2,819				-
SINGLE STOCK FUTURE (SCOM)										
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	94	16.51	13.80				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	185	16.97	14.18				-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	276	17.45	14.58				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	367	17.93	15				-
SINGLE STOCK FUTURE (EQTY)										
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	94	38.58	38.25				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	185	39.65	39.32				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	276	40.77	40.43				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	367	41.89	42				-
SINGLE STOCK FUTURE (KCBG)										
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	94	29.50	30.32	1	29,500		1
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	185	30.19	30.17				-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	276	31.04	31.02				-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	367	31.89	32				-
SINGLE STOCK FUTURE (EABL)										
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	94	152.20	156.20				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	185	156.40	160.55				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	276	160.80	165.05				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	367	165.25	169				-
SINGLE STOCK FUTURE (BATK)										
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	94	432.40	427.65				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	185	444.45	439.60				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	276	456.95	451.95				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	367	469.50	464				-
SINGLE STOCK FUTURE (ABSA)										
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	94	11.73	11.69				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	185	12.06	12.02				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	276	12.40	12.36				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	367	12.74	13				-
SINGLE STOCK FUTURE (NCBA)										
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	94	39.60	38.46	1	39,600		1
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	185	39.66	39.54				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	276	40.77	40.65				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	367	41.89	42				-
SINGLE STOCK FUTURE (COOP)										
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	94	12.55	12.56				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	185	12.90	12.91				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	276	13.26	13.28				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	367	13.63	14				-
SINGLE STOCK FUTURE (SCBK)										
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	94	164.85	165.50				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	185	163.40	164.10				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	276	168.05	168.75				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	367	172.65	173				-
SINGLE STOCK FUTURE (IMHP)										
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	94	17.49	17.45				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	185	17.98	17.94				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	276	18.48	18.45				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	367	18.99	19				-

Total Volumes	
Today	Previous
2	1

Total Value	
Today	Previous
49 100	26 700

Total Open Interest	
Today	Previous
5	3

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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