

**DERIVATIVES PRICELIST**

EXERCISES 1									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									June 30, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	83	2,771	2,781			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	174	2,822	2,832			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	265	2,872	2,883			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	356	2,924	2,935			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	83	2,771	2,781			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	174	2,822	2,832			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	265	2,872	2,883			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	356	2,924	2,935			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	83	17.94	17.50			5
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	174	18.46	18.41			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	265	18.99	18.94			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	356	19.53	19.48			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	83	39.22	39.74			19
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	174	40.35	40.89			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	265	41.50	42.06			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	356	42.69	43.27			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	83	30.04	30.20			13
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	174	29.90	30.07			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	265	30.76	30.93			-
20-Jun-24	KE9400003278	June 16, 2023	June 20, 2024	356	31.64	31.82			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004320	September 16, 2022	September 21, 2023	83	151.65	155.00			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	174	156.00	159.50			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	265	160.50	164.05			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	356	165.10	168.75			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	83	438.60	430.80			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	174	451.25	443.25			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	265	464.15	455.90			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	356	477.50	469.00			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	83	11.90	11.80			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	174	12.24	12.14			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	265	12.59	12.49			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	356	12.95	12.85			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	83	37.83	37.38			1
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	174	38.92	38.46			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	265	40.03	39.56			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	356	41.18	40.70			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	83	12.51	12.56			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	174	12.87	12.93			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	265	13.24	13.30			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	356	13.62	13.68			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	83	164.55	164.85			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	174	163.25	163.60			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	265	167.95	168.25			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	356	172.75	173.10			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	83	17.53	17.49			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	174	18.04	17.99			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	265	18.55	18.51			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	356	19.09	19.04			-

Total Volumes	
Today	Previous
1	1

Total Value	
Today	Previous
	17 500

Total Open Interest	
Today	Previous
41	41

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:**

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