

DERIVATIVES PRICELIST

| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
|----------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| | | | | | | | | | November 29, 2023 |
| INDEX (N25I) | | | | | | | | | |
| 21-Dec-23 | KE9100007765 | December 16, 2022 | December 21, 2023 | 22 | 2.410 | 2.415 | | | - |
| 21-Mar-24 | KE9400001435 | March 17, 2023 | March 21, 2024 | 113 | 2.479 | 2.485 | | | - |
| 20-Jun-24 | KE9400002656 | June 16, 2023 | June 20, 2024 | 204 | 2.546 | 2.552 | | | - |
| 19-Sep-24 | KE9400004090 | September 22, 2023 | September 19, 2024 | 295 | 2.616 | 2.621 | | | - |
| | | | | | | | | | |
| INDEX (25MMN) | | | | | | | | | |
| 21-Dec-23 | KE9100007658 | December 16, 2022 | December 21, 2023 | 22 | 2.410 | 2.415 | | | 2 |
| 21-Mar-24 | KE9400001328 | March 17, 2023 | March 21, 2024 | 113 | 2.479 | 2.485 | | | 2 |
| 20-Jun-24 | KE9400002540 | June 16, 2023 | June 20, 2024 | 204 | 2.546 | 2.552 | | | - |
| 19-Sep-24 | KE9400003985 | September 22, 2023 | September 19, 2024 | 295 | 2.616 | 2.621 | | | - |
| | | | | | | | | | |
| SINGLE STOCK FUTURE (SCOM) | | | | | | | | | |
| 21-Dec-23 | KE9100007872 | December 16, 2022 | December 21, 2023 | 22 | 14.08 | 14.10 | 3 | 42,260 | 19 |
| 21-Mar-24 | KE9400001542 | March 17, 2023 | March 21, 2024 | 113 | 14.64 | 14.64 | | | - |
| 20-Jun-24 | KE9400002763 | June 16, 2023 | June 20, 2024 | 204 | 15.17 | 15.18 | | | - |
| 19-Sep-24 | KE9400004108 | September 22, 2023 | September 19, 2024 | 295 | 15.73 | 15.74 | | | - |
| | | | | | | | | | |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 21-Dec-23 | KE9100007989 | December 16, 2022 | December 21, 2023 | 22 | 38.06 | 37.37 | | | 4 |
| 21-Mar-24 | KE9400001765 | March 17, 2023 | March 21, 2024 | 113 | 39.52 | 38.80 | | | - |
| 20-Jun-24 | KE9400002987 | June 16, 2023 | June 20, 2024 | 204 | 40.96 | 40.22 | | | - |
| 19-Sep-24 | KE9400004322 | September 22, 2023 | September 19, 2024 | 295 | 42.48 | 41.71 | | | - |
| | | | | | | | | | |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 21-Dec-23 | KE9100008094 | December 16, 2022 | December 21, 2023 | 22 | 18.00 | 18.80 | 1 | 18,000 | 10 |
| 21-Mar-24 | KE9400001658 | March 17, 2023 | March 21, 2024 | 113 | 18.40 | 18.99 | | | 5 |
| 20-Jun-24 | KE9400002870 | June 16, 2023 | June 20, 2024 | 204 | 19.08 | 19.68 | | | - |
| 19-Sep-24 | KE9400004215 | September 22, 2023 | September 19, 2024 | 295 | 19.78 | 20.41 | | | - |
| | | | | | | | | | |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 21-Dec-23 | KE9100008102 | December 16, 2022 | December 21, 2023 | 22 | 114.75 | 114.30 | | | - |
| 21-Mar-24 | KE9400001989 | March 17, 2023 | March 21, 2024 | 113 | 119.15 | 118.70 | | | - |
| 20-Jun-24 | KE9400003100 | June 16, 2023 | June 20, 2024 | 204 | 123.50 | 123.05 | | | - |
| 19-Sep-24 | KE9400004546 | September 22, 2023 | September 19, 2024 | 295 | 128.10 | 127.60 | | | - |
| | | | | | | | | | |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 21-Dec-23 | KE9100008219 | December 16, 2022 | December 21, 2023 | 22 | 411.80 | 412.70 | | | - |
| 21-Mar-24 | KE9400002094 | March 17, 2023 | March 21, 2024 | 113 | 427.55 | 428.55 | | | - |
| 20-Jun-24 | KE9400003217 | June 16, 2023 | June 20, 2024 | 204 | 443.20 | 444.20 | | | - |
| 19-Sep-24 | KE9400004652 | September 22, 2023 | September 19, 2024 | 295 | 459.60 | 460.60 | | | - |
| | | | | | | | | | |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 21-Dec-23 | KE9100008326 | December 16, 2022 | December 21, 2023 | 22 | 11.63 | 11.48 | | | 1 |
| 21-Mar-24 | KE9400001872 | March 17, 2023 | March 21, 2024 | 113 | 12.08 | 11.92 | | | - |
| 20-Jun-24 | KE9400003092 | June 16, 2023 | June 20, 2024 | 204 | 12.52 | 12.36 | | | - |
| 19-Sep-24 | KE9400004439 | September 22, 2023 | September 19, 2024 | 295 | 12.98 | 12.82 | | | - |
| | | | | | | | | | |
| SINGLE STOCK FUTURE (NCBA) | | | | | | | | | |
| 21-Dec-23 | KE9100008433 | December 16, 2022 | December 21, 2023 | 22 | 39.12 | 39.28 | | | 10 |
| 21-Mar-24 | KE9400002102 | March 17, 2023 | March 21, 2024 | 113 | 40.62 | 40.79 | | | - |
| 20-Jun-24 | KE9400003324 | June 16, 2023 | June 20, 2024 | 204 | 42.10 | 42.28 | | | - |
| 19-Sep-24 | KE9400004769 | September 22, 2023 | September 19, 2024 | 295 | 43.66 | 43.84 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 4 | 5 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 60,260 | 94,000 |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 90 | 89 |

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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