

## DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										December 28, 2023
INDEX (N25I)										
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	84	2.437	2.428				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	175	2.507	2.498				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	266	2.577	2.568				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	357	2.648	2.639				-
INDEX (25MN)										
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	84	2.437	2.428				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	175	2.507	2.498				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	266	2.577	2.568				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	357	2.648	2.639				-
SINGLE STOCK FUTURE (SCOM)										
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	84	14.16	14.07				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	175	14.71	14.61				-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	266	15.26	15.15				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	357	15.83	15.72				-
SINGLE STOCK FUTURE (EQTY)										
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	84	34.02	34.00	4	136,100		7
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	175	36.34	36.41				-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	266	37.70	37.77				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	357	39.11	39.18				-
SINGLE STOCK FUTURE (KCBG)										
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	84	22.75	22.39				5
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	175	23.62	23.25				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	266	24.50	24.12				-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	357	25.42	25.02				-
SINGLE STOCK FUTURE (EABL)										
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	84	118.10	118.95				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	175	122.65	123.50				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	266	127.25	128.10				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	357	131.95	132.90				-
SINGLE STOCK FUTURE (BATK)										
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	84	421.30	417.85				4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	175	437.45	433.90				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	266	453.85	450.15				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	357	470.75	466.90				-
SINGLE STOCK FUTURE (ABSA)										
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	84	11.79	11.53				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	175	12.24	11.98				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	266	12.70	12.42				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	357	13.17	12.89				-
SINGLE STOCK FUTURE (NCBA)										
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	84	40.79	41.63				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	175	42.35	43.23				-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	266	43.94	44.85				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	357	45.58	46.52				-
SINGLE STOCK FUTURE (COOP)										
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	84	11.68	11.59				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	175	12.13	12.03				-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	266	12.59	12.48				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	357	13.05	12.94				-
SINGLE STOCK FUTURE (SCBK)										
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	84	166.20	167.55				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	175	172.55	173.95				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	266	179.00	180.50				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	357	185.70	187.20				-
SINGLE STOCK FUTURE (IMHP)										
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	84	18.09	18.10				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	175	18.79	18.80				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	266	19.49	19.20				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	357	20.22	20.23				-

Total Volumes	
Today	Previous
4	3

Total Value	
Today	Previous
136.100	102.000

Total Open Interest	
Today	Previous
18	14

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 NSF's fair value calculation

SSF- 1000 below Kes.100

100 above Kes.100

**Nominal:**

INDEX-100  
MINI-INDEX - 10

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