

**DERIVATIVES PRICELIST**

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										April 12, 2024
INDEX (N25I)										
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	69	2,990	2,998				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	160	3,087	3,093				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	251	3,181	3,188				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	342	3,271	3,287				-
INDEX (25MN)										
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	69	2,990	2,998				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	160	3,087	3,093				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	251	3,181	3,188				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	342	3,271	3,287				-
SINGLE STOCK FUTURE (SCOM)										
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	69	17.41	17.13				40
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	160	17.50	17.20				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	251	18.19	17.89				-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	342	18.88	18.61				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	69	43.67	45.50				40
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	160	45.48	46.08				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	251	47.30	47.93				-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	342	49.09	49.85				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	69	30.86	31.18				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	160	32.14	32.45				3
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	251	33.42	33.75				-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	342	34.69	35.11				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	69	144.05	144.05				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	160	148.75	148.70				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	251	154.70	154.65				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	342	160.55	160.85				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	69	375.90	380.20				2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	160	386.45	390.75				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	251	401.85	406.40				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	342	417.10	422.75				-
SINGLE STOCK FUTURE (ABSA)										
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	69	12.54	12.31				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	160	13.06	12.81				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	251	13.37	13.12				-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	342	13.88	13.64				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	69	42.65	42.62				-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	160	44.41	44.37				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	251	46.19	46.14				-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	342	47.94	48.00				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	69	13.05	13.28				6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	160	13.60	13.83				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	251	14.14	14.38				-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	342	14.67	14.96				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	69	181.05	181.40				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	160	188.55	188.85				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	251	190.10	190.40				-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	342	197.30	198.05				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	69	19.68	19.87				100
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	160	20.49	20.68				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	251	21.31	21.51				-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	342	22.12	22.37				-

Total Volumes	
Today	Previous
5	5

Total Value	
Today	Previous
=	227 500

Total Open Interest	
Today	Previous
191	191

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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