

**DERIVATIVES PRICELIST**

FUTURES									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									April 17, 2024
INDEX (N25I)									
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	64	2,943	2,946			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	155	3,037	3,041			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	246	3,132	3,135			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	337	3,221	3,224			-
INDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	64	2,943	2,946			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	155	3,037	3,041			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	246	3,132	3,135			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	337	3,221	3,224			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	64	16.68	17.38	71	1,184,700	111
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	155	17.24	17.46			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	246	17.93	18.16			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	337	18.61	18.85			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	64	41.62	42.10			40
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	155	43.34	43.84			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	246	45.08	45.60			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	337	46.79	47.33			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	64	27.67	28.56			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	155	28.81	29.73			3
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	246	29.97	30.93			-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	337	31.11	32.10			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	64	157.30	148.40			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	155	162.55	153.25			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	246	169.05	159.40			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	337	175.50	165.45			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	64	378.60	378.75			2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	155	389.15	389.35			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	246	404.80	405.00			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	337	420.15	420.35			-
SINGLE STOCK FUTURE (ABSA)									
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	64	12.15	12.41			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	155	12.65	12.93			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	246	12.95	13.24			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	337	13.45	13.74			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	64	42.70	41.85			5
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	155	44.46	43.58			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	246	46.25	45.33			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	337	48.01	47.05			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	64	12.67	12.77			6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	155	13.19	13.30			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	246	13.72	13.83			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	337	14.24	14.36			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	64	177.55	179.70			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	155	184.90	187.10			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	246	186.30	188.60			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	337	193.35	195.75			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	64	19.68	21.52			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	155	20.49	20.55			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	246	21.31	21.38			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	337	22.12	22.19			-

Total Volumes	
Today	Previous
71	100

Total Value	
Today	Previous
1 184 700	2 152 560

Total Open Interest	
Today	Previous
167	94

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:**

MINI-INDEX - 10

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