

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 15, 2024
INDEX (N25I)									
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	35	2,425	2,428			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	126	2,501	2,504			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	217	2,577	2,580			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	308	2,656	2,659			-
INDEX (25MN)									
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	35	2,425	2,428			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	126	2,501	2,504			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	217	2,577	2,580			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	308	2,656	2,659			-
SINGLE STOCK FUTURE (SCOM)									
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	35	13.00	13.00	1	13,000	14
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	126	13.15	13.11			10
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	217	13.04	12.99			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	308	13.56	13.51			-
SINGLE STOCK FUTURE (EQTY)									
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	35	38.29	38.11			2
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	126	35.80	35.60			34
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	217	37.22	37.01			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	308	38.71	38.50			-
SINGLE STOCK FUTURE (KCBG)									
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	35	18.87	19.26	2	37,750	8
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	126	19.00	19.01			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	217	19.75	19.76			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	308	20.54	20.55			-
SINGLE STOCK FUTURE (EABL)									
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	35	112.95	114.75			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	126	117.55	119.45			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	217	120.95	122.90			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	308	125.80	127.85			-
SINGLE STOCK FUTURE (BATK)									
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	35	420.00	435.00	9	378,000	9
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	126	389.95	393.60			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	217	400.35	404.10			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	308	416.40	420.30			-
SINGLE STOCK FUTURE (ABSA)									
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	35	12.35	12.26	2	24,700	11
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	126	11.74	11.59			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	217	12.20	12.05			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	308	12.49	12.32			-
SINGLE STOCK FUTURE (NCBA)									
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	35	38.09	38.16			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	126	37.34	37.41			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	217	38.82	38.89			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	308	40.37	40.45			-
SINGLE STOCK FUTURE (COOP)									
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	35	12.21	12.21			10
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	126	11.19	11.19			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	217	11.63	11.64			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	308	12.10	12.10			-
SINGLE STOCK FUTURE (SCBK)									
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	35	165.10	165.95			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	126	155.40	156.30			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	217	161.60	162.50			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	308	162.05	163.00			-
SINGLE STOCK FUTURE (IMHP)									
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	35	17.58	17.58			6
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	126	15.98	15.99			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	217	16.62	16.63			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	308	17.28	17.29			-

Total Volumes	
Today	Previous
14	15

Total Value	
Today	Previous
453 450	347 500

Total Open Interest	
Today	Previous
106	107

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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