

**DERIVATIVES PRICELIST**

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										March 25, 2024
INDEX (N25I)										
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	87	3.002	2.925				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	178	3.096	3.015				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	269	3.191	3.108				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	360	3.289	3.203				-
INDEX (25MN)										
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	87	3.002	2.925				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	178	3.096	3.015				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	269	3.191	3.108				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	360	3.289	3.203				-
SINGLE STOCK FUTURE (SCOM)										
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	87	18.26	17.40				45
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	178	18.36	17.47				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	269	19.09	18.16				-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	360	19.86	18.89				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	87	44.02	43.06				74
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	178	45.80	44.79				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	269	47.63	46.58				-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	360	49.55	48.45				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	87	27.18	25.51				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	178	28.28	26.53				-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	269	29.41	27.60				-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	360	30.59	28.70				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	87	131.70	128.00				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	178	135.80	131.90				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	269	141.20	137.20				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	360	146.90	142.70				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	87	384.40	385.05				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	178	394.90	395.45				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	269	410.70	411.30				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	360	427.20	427.80				-
SINGLE STOCK FUTURE (ABSA)										
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	87	13.19	13.16				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	178	13.73	13.69				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	269	14.07	14.03				-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	360	14.63	14.60				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	87	42.15	41.12				-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	178	43.85	42.77				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	269	45.60	44.48				-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	360	47.43	46.27				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	87	13.92	13.94				1
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	178	14.48	14.51				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	269	15.06	15.09				-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	360	15.67	15.69				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	87	177.10	171.40				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	178	184.25	178.30				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	269	185.60	179.40				-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	360	193.05	186.60				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	87	20.88	19.35				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	178	21.72	20.13				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	269	22.59	20.93				-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	360	23.49	21.77				-

Total Volumes	
Today	Previous

Total Value	
Today	Previous

Total Open Interest	
Today	Previous
120	120

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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