

## DERIVATIVES PRICELIST

EXPIRATIONS										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
									May 7, 2024	
INDEX (N25I)										
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	44	2,781	2,793				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	135	2,865	2,877				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	226	2,952	2,965				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	317	3,039	3,053				-
INDEX (25MN)										
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	44	2,781	2,793				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	135	2,865	2,877				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	226	2,952	2,965				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	317	3,039	3,053				-
SINGLE STOCK FUTURE (SCOM)										
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	44	15.75	16.02	10	157,500		271
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	135	15.91	16.02				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	226	16.54	16.66				-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	317	17.18	17.31				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	44	38.77	39.14				43
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	135	40.30	40.69				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	226	41.90	42.31				-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	317	43.53	43.95				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	44	30.60	30.46				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	135	31.81	31.67				5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	226	33.08	32.93				-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	317	34.37	34.21				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	44	154.00	155.10				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	135	158.85	159.95				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	226	165.20	166.35				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	317	171.60	172.80				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	44	371.40	370.55				2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	135	381.00	380.15				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	226	396.20	395.30				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	317	411.60	410.65				-
SINGLE STOCK FUTURE (ABSA)										
	KE9400003092	June 16, 2023	June 20, 2024	44	12.51	12.36				4
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	135	13.00	12.85				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	226	13.31	13.15				-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	317	13.83	13.66				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	44	38.59	38.00				1
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	135	40.11	40.28				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	226	41.71	41.89				-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	317	43.33	43.52				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	44	12.20	12.21				6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	135	12.68	12.69				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	226	13.19	13.19				-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	317	13.70	13.71				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	44	176.90	176.95				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	135	183.90	183.95				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	226	185.20	185.25				-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	317	192.40	192.45				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	44	18.15	18.46				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	135	18.87	19.19				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	226	19.62	19.95				-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	317	20.38	20.73				-

Total Volumes	
Today	Previous
10	3

Total Value	
Today	Previous
157,500	114,000

Total Open	Interest
Today	Previous
332	322

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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