

DERIVATIVES PRICELIST

EXHIBIT 15 - FUTURE CONTRACTS									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 15, 2024
INDEX (N25I)									
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	65	3,059	3,082			-
20-Mar-25	KE9400004634	March 22, 2024	March 20, 2025	156	3,151	3,175			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	247	3,246	3,271			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	338	3,342	3,367			-
INDEX (25MN)									
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	65	3,059	3,082			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	156	3,151	3,175			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	247	3,246	3,271			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	338	3,342	3,367			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	65	15.72	15.88			201
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	156	16.34	16.51			-
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	247	16.99	17.16			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	338	17.65	17.83			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	65	47.82	45.85			32
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	156	49.72	49.37			-
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	247	51.69	51.32			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	338	53.71	53.33			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	65	37.38	37.39			34
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	156	38.86	38.88			107
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	247	40.40	40.42			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	338	41.98	42.00			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	65	164.00	172.60	32	524,800	32
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	156	173.00	179.45			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	247	179.85	186.55			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	338	186.85	193.85			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	65	357.60	358.00			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	156	371.80	372.25			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	247	386.55	387.00			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	338	401.65	402.10			-
SINGLE STOCK FUTURE (ABSA)									
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	65	14.59	14.55			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	156	15.17	15.12			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	247	15.77	15.72			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	338	16.39	16.34			-
SINGLE STOCK FUTURE (NCBA)									
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	65	45.06	45.33			6
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	156	46.84	47.13			4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	247	48.70	49.00			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	338	50.61	50.91			-
SINGLE STOCK FUTURE (COOP)									
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	65	13.72	13.93			1
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	156	14.27	14.49			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	247	14.83	15.06			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	338	15.41	15.65			-
SINGLE STOCK FUTURE (SCBK)									
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	65	221.80	218.85			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	156	230.60	227.55			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	247	239.75	236.55			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	338	249.15	245.80			-
SINGLE STOCK FUTURE (IMHP)									
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	65	25.65	26.28			2
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	156	26.67	27.32			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	247	27.73	28.40			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	338	28.81	29.51			-

Total Volumes	
Today	Previous
32	32

Total Value	
Today	Previous
524 800	1 467 200

Total Open Interest	
Today	Previous
419	382

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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