

DERIVATIVES PRICELIST

FUTURES PRICES									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									April 5, 2024
INDEX (N25I)									
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	76	3,072	3,067			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	167	3,169	3,164			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	258	3,266	3,261			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	349	3,367	3,362			-
INDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	76	3,072	3,067			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	167	3,169	3,164			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	258	3,266	3,261			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	349	3,367	3,362			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	76	18.55	18.27	20	371,000	30
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	167	18.21	18.38			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	258	18.94	19.12			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	349	19.70	19.89			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	76	45.33	45.51			36
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	167	47.18	47.36			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	258	49.07	49.26			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	349	51.04	51.24			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	76	30.03	29.94			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	167	30.83	31.16	2	61,660	2
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	258	32.50	32.41			-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	349	33.81	33.71			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	76	143.15	139.35			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	167	147.70	143.75			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	258	153.65	149.50			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	349	159.80	155.55			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	76	381.65	380.55			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	167	392.15	391.05			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	258	407.85	406.70			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	349	424.30	423.05			-
SINGLE STOCK FUTURE (ABSA)									
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	76	13.07	12.97			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	167	13.60	13.50			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	258	13.94	13.83			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	349	14.50	14.39			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	76	43.57	43.39			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	167	45.35	45.16			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	258	47.17	46.97			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	349	49.06	48.86			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	76	13.89	13.95			6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	167	14.46	14.52			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	258	15.04	15.10			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	349	15.64	15.71			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	76	184.05	182.35			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	167	191.55	189.75			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	258	193.20	191.35			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	349	201.00	199.05			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	KE9400003078	June 16, 2023	June 20, 2024	76	19.98	20.04			100
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	167	20.79	20.86			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	258	21.63	21.69			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	349	22.50	22.57			-

Total Volumes	
Today	Previous
22	2

Total Value	
Today	Previous
432 660	-

Total Open Interest	
Today	Previous
174	172

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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