

DERIVATIVES PRICELIST

FUTURES CONTRACTS										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
									April 19, 2024	
INDEX (N25I)										
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	62	2,871	2,931				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	153	2,959	3,025				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	244	3,049	3,119				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	335	3,139	3,208				-
INDEX (25MN)										
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	62	2,871	2,931				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	153	2,959	3,025				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	244	3,049	3,119				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	335	3,139	3,208				-
SINGLE STOCK FUTURE (SCOM)										
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	62	16.39	16.75				111
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	153	16.41	16.81				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	244	17.06	17.48				-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	335	17.72	18.15				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	62	39.08	43.47				42
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	153	40.64	43.16				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	244	42.25	44.89				-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	335	43.90	46.60				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	62	28.63	27.82				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	153	29.77	28.77				5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	244	30.95	30.12				-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	335	32.16	31.27				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	62	159.75	162.60				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	153	164.90	168.05				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	244	171.45	174.80				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	335	178.10	181.45				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	62	377.00	410.00				2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	153	387.05	387.90				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	244	402.40	403.50				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	335	418.05	418.85				-
SINGLE STOCK FUTURE (ABSA)										
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	62	11.73	11.94				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	153	12.20	12.43				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	244	12.48	12.73				-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	335	12.96	13.21				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	62	42.93	43.04				5
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	153	44.65	44.81				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	244	46.41	46.62				-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	335	48.22	48.39				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	62	12.35	12.30				6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	153	12.84	12.81				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	244	13.35	13.32				-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	335	13.87	13.83				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	62	176.40	176.20				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	153	183.45	183.45				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	244	184.70	184.80				-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	335	191.90	191.85				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	62	19.51	19.62				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	153	20.59	20.43				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	244	21.10	21.25				-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	335	21.92	22.06				-

Total Volumes	
Today	Previous
-	11

Total Value	
Today	Previous
=	424 220

Total Open Interest	
Today	Previous
171	171

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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