

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									April 23, 2024
INDEX (N25I)									
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	58	2,871	2,866			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	149	2,959	2,954			-
19-Dec-24	KE9400005102	December 22, 2023	December 19, 2024	240	3,049	3,044			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	331	3,140	3,134			-
INDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	58	2,871	2,866			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	149	2,959	2,954			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	240	3,049	3,044			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	331	3,140	3,134			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	58	16.61	16.35			111
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	149	16.65	16.49			-
19-Dec-24	KE9400005513	December 22, 2023	December 19, 2024	240	17.31	17.15			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	331	17.98	17.82			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	58	38.70	39.62			40
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	149	40.25	40.53			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	240	41.85	42.14			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	331	43.47	43.78			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	58	30.47	28.95			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	149	31.69	30.10			5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	240	32.94	31.30			-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	331	34.23	32.52			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	58	159.25	159.55			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	149	164.35	164.70			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	240	170.85	171.20			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	331	177.50	177.90			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	58	375.75	376.95			2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	149	385.75	387.00			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	240	401.10	402.40			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	331	416.70	418.05			-
SINGLE STOCK FUTURE (ABSA)									
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	58	11.75	11.72	1	11,750	1
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	149	12.02	12.18			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	240	12.29	12.46			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	331	12.77	12.95			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	58	41.98	42.61			5
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	149	43.66	44.32			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	240	45.39	46.07			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	331	47.16	47.87			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	58	12.73	12.53			6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	149	13.24	13.04			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	240	13.77	13.55			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	331	14.30	14.08			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	58	168.45	184.85			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	149	175.15	192.25			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	240	176.10	193.85			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	331	182.95	201.40			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	58	17.36	18.00	4	69,440	-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	149	18.45	18.72			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	240	19.18	19.47			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	331	19.93	20.22			-

Total Volumes	
Today	Previous
5	11

Total Value	
Today	Previous
81,190	366,050

Total Open Interest	
Today	Previous
170	169

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

Nominal:

INDEX-100
MINI-INDEX - 10

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