

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 29, 2024
INDEX (N25I)									
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	52	2,894	2,902			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	143	2,982	2,991			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	234	3,073	3,082			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	325	3,164	3,173			-
INDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	52	2,894	2,902			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	143	2,982	2,991			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	234	3,073	3,082			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	325	3,164	3,173			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	52	16.43	16.65	100	1,643,000	191
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	143	16.34	16.68			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	234	16.98	17.34			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	325	17.64	18.01			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	52	39.62	39.93			43
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	143	41.19	41.52			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	234	42.83	43.16			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	325	44.49	44.84			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	52	30.55	30.79			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	143	31.76	32.02			5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	234	33.03	33.29			-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	325	34.31	34.58			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	52	159.10	158.55			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	143	164.15	163.60			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	234	170.70	170.10			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	325	177.35	176.70			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	52	372.75	373.00			2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	143	382.50	382.80			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	234	397.70	398.00			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	325	413.15	413.45			-
SINGLE STOCK FUTURE (ABSA)									
	KE9400003092	June 16, 2023	June 20, 2024	52	12.28	12.26	4	49,120	4
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	143	12.89	12.75			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	234	13.19	13.04			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	325	13.70	13.55			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	52	43.27	43.25	2	86,550	4
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	143	43.32	43.60			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	234	45.05	45.33			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	325	46.80	47.09			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	52	12.80	12.77			6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	143	13.31	13.28			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	234	13.84	13.80			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	325	14.38	14.34			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	52	169.05	175.65			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	143	175.75	182.65			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	234	176.75	183.85			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	325	183.60	191.00			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	52	17.65	17.62			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	143	18.35	18.32			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	234	19.08	19.05			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	325	19.82	19.79			-

Total Volumes	
Today	Previous
106	6

Total Value	
Today	Previous
1,778,670	259,500

Total Open Interest	
Today	Previous
255	202

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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