

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 5, 2024
INDEX (N25I)									
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	45	2,464	2,458			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	136	2,541	2,535			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	227	2,617	2,611			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	318	2,696	2,690			-
INDEX (25MN)									
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	45	2,464	2,458			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	136	2,541	2,535			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	227	2,617	2,611			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	318	2,696	2,690			-
SINGLE STOCK FUTURE (SCOM)									
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	45	13.20	13.17	1	13,200	13
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	136	13.63	13.70			10
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	227	13.53	13.61			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	318	14.07	14.15			-
SINGLE STOCK FUTURE (EQTY)									
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	45	38.86	38.86			2
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	136	38.00	37.92	6	228,000	31
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	227	37.81	37.80			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	318	39.30	39.30			-
SINGLE STOCK FUTURE (KCBG)									
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	45	20.75	20.78			8
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	136	20.56	20.59			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	227	21.37	21.39			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	318	22.21	22.24			-
SINGLE STOCK FUTURE (EABL)									
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	45	115.45	114.55			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	136	120.10	119.20			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	227	123.55	122.65			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	318	128.45	127.50			-
SINGLE STOCK FUTURE (BATK)									
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	45	431.80	427.75			4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	136	396.70	392.50			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	227	407.25	402.90			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	318	423.40	418.85			-
SINGLE STOCK FUTURE (ABSA)									
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	45	12.31	12.07			11
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	136	11.63	11.38			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	227	12.09	11.83			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	318	12.36	12.09			-
SINGLE STOCK FUTURE (NCBA)									
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	45	38.71	38.40			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	136	37.97	37.65			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	227	39.46	39.13			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	318	41.02	40.68			-
SINGLE STOCK FUTURE (COOP)									
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	45	12.50	12.22	10	125,000	10
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	136	11.24	11.20			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	227	11.68	11.64			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	318	12.14	12.10			-
SINGLE STOCK FUTURE (SCBK)									
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	45	164.50	165.50			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	136	154.75	155.75			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	227	160.85	161.90			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	318	161.20	162.30			-
SINGLE STOCK FUTURE (IMHP)									
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	45	17.80	17.82			6
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	136	16.21	16.24			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	227	16.85	16.88			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	318	17.52	17.54			-

Total Volumes	
Today	Previous
17	21

Total Value	
Today	Previous
366 200	796 400

Total Open Interest	
Today	Previous
97	81

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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