

DERIVATIVES PRICELIST										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
INDEX (N25I)										February 22, 2024
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	28	2,478	2,457			-	
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	119	2,556	2,534			-	
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	210	2,634	2,611			-	
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	301	2,715	2,692			-	
INDEX (25MN)										
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	28	2,478	2,457			-	2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	119	2,556	2,534			-	-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	210	2,634	2,611			-	-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	301	2,715	2,692			-	-
SINGLE STOCK FUTURE (SCOM)										
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	28	12.96	13.45			-	17
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	119	13.48	13.49			-	10
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	210	13.39	13.39			-	-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	301	13.92	13.93			-	-
SINGLE STOCK FUTURE (EQTY)										
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	28	40.17	39.22	2	80.350	-	1
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	119	39.58	38.75	33	1,306.300	-	37
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	210	40.44	38.22			-	-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	301	42.06	39.75			-	-
SINGLE STOCK FUTURE (KCBG)										
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	28	20.36	20.70			-	13
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	119	20.15	20.06			-	-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	210	20.95	20.85			-	-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	301	21.79	21.69			-	-
SINGLE STOCK FUTURE (EABL)										
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	28	107.85	111.15			-	-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	119	112.20	115.70			-	-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	210	115.40	119.05			-	-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	301	120.05	123.80			-	-
SINGLE STOCK FUTURE (BATK)										
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	28	408.65	412.35			-	9
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	119	379.75	383.60			-	-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	210	389.80	393.80			-	-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	301	405.45	409.60			-	-
SINGLE STOCK FUTURE (ABSA)										
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	28	12.33	12.58			-	11
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	119	11.65	11.92			-	-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	210	12.11	12.39			-	-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	301	12.39	12.68			-	-
SINGLE STOCK FUTURE (NCBA)										
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	28	37.84	37.70			-	-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	119	37.07	36.93			-	-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	210	38.55	38.40			-	-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	301	40.09	39.94			-	-
SINGLE STOCK FUTURE (COOP)										
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	28	12.98	12.48			-	10
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	119	11.99	11.47			-	-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	210	12.47	11.93			-	-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	301	12.97	12.41			-	-
SINGLE STOCK FUTURE (SCBK)										
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	28	165.65	165.75			-	-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	119	156.00	156.05			-	-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	210	162.20	162.30			-	-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	301	162.70	162.80			-	-
SINGLE STOCK FUTURE (IMHP)										
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	28	17.68	17.69			-	6
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	119	16.09	16.10			-	-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	210	16.73	16.74			-	-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	301	17.40	17.41			-	-

Total Volumes	
Today	Previous
35	6

Total Value	
Today	Previous
1 386 650	189 150

Total Open Interest	
Today	Previous
116	114

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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