

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 26, 2024	
INDEX (N25I)										
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	24	2,507	2,494				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	115	2,585	2,571				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	206	2,663	2,650				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	297	2,745	2,731				-
INDEX (25MN)										
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	24	2,507	2,494				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	115	2,585	2,571				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	206	2,663	2,650				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	297	2,745	2,731				-
SINGLE STOCK FUTURE (SCOM)										
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	24	13.67	12.96	14	191,400		25
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	115	14.00	13.48	5	70,000		15
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	206	13.74	13.38				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	297	14.29	13.92				-
SINGLE STOCK FUTURE (EQTY)										
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	24	40.77	40.50				3
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	115	40.45	39.04	21	849,450		50
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	206	39.88	40.59				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	297	41.48	42.22				-
SINGLE STOCK FUTURE (KCBG)										
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	24	20.58	20.71				13
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	115	20.38	20.51				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	206	21.19	21.33				-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	297	22.04	22.18				-
SINGLE STOCK FUTURE (EABL)										
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	24	109.70	108.35				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	115	114.15	112.70				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	206	117.40	115.95				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	297	122.10	120.60				-
SINGLE STOCK FUTURE (BATK)										
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	24	419.75	418.95				9
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	115	391.10	390.35				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	206	401.60	400.85				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	297	417.70	416.90				-
SINGLE STOCK FUTURE (ABSA)										
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	24	12.61	12.38				11
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	115	11.94	11.70				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	206	12.42	12.16				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	297	12.71	12.44				-
SINGLE STOCK FUTURE (NCBA)										
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	24	39.05	37.98				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	115	38.32	37.22				-
19-Sep-24	KE9400004780	September 22, 2023	September 19, 2024	206	39.84	38.70				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	297	41.44	40.25				-
SINGLE STOCK FUTURE (COOP)										
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	24	13.02	13.03				10
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	115	12.02	12.04				-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	206	12.50	12.52				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	297	13.00	13.02				-
SINGLE STOCK FUTURE (SCBK)										
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	24	165.20	165.65				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	115	155.45	155.95				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	206	161.65	162.15				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	297	162.10	162.65				-
SINGLE STOCK FUTURE (IMHP)										
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	24	19.12	19.04				6
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	115	17.58	17.50				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	206	18.28	18.20				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	297	19.01	18.93				-

Total Volumes	
Today	Previous
40	2

Total Value	
Today	Previous
1 110 850	81 000

Total Open Interest	
Today	Previous
144	118

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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