

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										March 22, 2024
INDEX (N25I)										
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	90	2.925	2.852				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	181	3.015	2.940				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	272	3.108	3.030				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	363						-
INDEX (25MN)										
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	90	2.925	2.852				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	181	3.015	2.940				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	272	3.108	3.030				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	363						-
SINGLE STOCK FUTURE (SCOM)										
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	90	17.40	16.20				45
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	181	17.47	16.02				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	272	18.16	16.66				-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	363						-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	90	43.06	42.16				74
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	181	44.79	43.85				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	272	46.58	45.61				-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	363						-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-24	KE9400002815	June 16, 2023	June 20, 2024	90	25.51	26.57				-
19-Sep-24	KE9400004270	September 22, 2023	September 19, 2024	181	26.53	27.64				-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	272	27.60	28.74				-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	363						-
SINGLE STOCK FUTURE (EABL)										
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	90	128.00	125.80				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	181	131.90	129.60				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	272	137.20	134.75				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	363						-
SINGLE STOCK FUTURE (BATK)										
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	90	385.05	385.40				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	181	395.45	395.80				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	272	411.30	411.65				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	363						-
SINGLE STOCK FUTURE (ABSA)										
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	90	13.16	13.07				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	181	13.69	13.60				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	272	14.03	13.93				-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	363						-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	90	41.12	42.25				-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	181	42.77	43.94				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	272	44.48	45.70				-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	363						-
SINGLE STOCK FUTURE (COOP)										
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	90	13.94	13.04				1
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	181	14.51	13.56				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	272	15.09	14.10				-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	363						-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	90	171.40	168.95				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	181	178.30	175.75				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	272	179.40	176.75				-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	363						-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	90	19.35	18.54				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	181	20.13	19.28				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	272	20.93	20.05				-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	363						-

Total Volumes	
Today	Previous
290	290

Total Value	
Today	Previous
-	6 132 575

Total Open Interest	
Today	Previous
120	120

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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