

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									May 13, 2024
INDEX (N25I)									
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	38	2.865	2.823			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	129	2.952	2.908			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	220	3.042	2.997			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	311	3.132	3.086			-
INDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	38	2.865	2.823			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	129	2.952	2.908			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	220	3.042	2.997			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	311	3.132	3.086			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	38	16.82	16.72	20	336.500	324
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	129	17.66	16.79			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	220	18.36	17.46			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	311	19.08	18.14			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	38	39.83	38.53			43
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	129	41.40	40.05			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	220	43.06	41.64			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	311	44.73	43.26			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	38	30.48	30.53			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	129	31.68	31.73			5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	220	32.95	33.00			-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	311	34.23	34.28			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	38	159.75	159.50			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	129	164.80	164.50			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	220	171.35	171.10			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	311	178.00	177.75			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	38	410.70	408.65	15	616.050	18
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	129	379.70	380.65			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	220	394.85	395.80			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	311	410.20	411.20			-
SINGLE STOCK FUTURE (ABSA)									
	KE9400003092	June 16, 2023	June 20, 2024	38	12.48	12.30			4
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	129	12.97	13.04			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	220	13.28	13.35			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	311	13.79	13.87			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	38	38.55	38.81			1
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	129	40.07	40.34			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	220	41.66	41.95			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	311	43.28	43.58			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	38	12.27	12.29			6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	129	12.76	12.78			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	220	13.27	13.29			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	311	13.78	13.80			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	38	180.30	179.05			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	129	187.40	186.10			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	220	188.85	187.50			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	311	196.20	194.80			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	38	18.21	17.88			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	129	18.93	18.58			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	220	19.68	19.33			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	311	20.45	20.08			-

Total Volumes	
Today	Previous
35	62

Total Value	
Today	Previous
952,550	1,091,795

Total Open Interest	
Today	Previous
401	386

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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