

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 27, 2024
INDEX (N25I)										
20-Jun-24	KEF400002656	June 16, 2023	June 20, 2024	24	2,933	2,993				-
19-Sep-24	KEF400004090	September 22, 2023	September 19, 2024	115	3,020	3,083				-
19-Dec-24	KEF400005212	December 22, 2023	December 19, 2024	206	3,114	3,178				-
20-Mar-25	KEF400006434	March 22, 2024	March 20, 2025	297	3,206	3,273				-
INDEX (25MN)										
20-Jun-24	KEF400002540	June 16, 2023	June 20, 2024	24	2,933	2,993				-
19-Sep-24	KEF400003985	September 22, 2023	September 19, 2024	115	3,020	3,083				-
19-Dec-24	KEF400005105	December 22, 2023	December 19, 2024	206	3,114	3,178				-
20-Mar-25	KEF400006327	March 22, 2024	March 20, 2025	297	3,206	3,273				-
SINGLE STOCK FUTURE (SCOM)										
20-Jun-24	KEF400002763	June 16, 2023	June 20, 2024	24	17.96	17.93				274
19-Sep-24	KEF400004108	September 22, 2023	September 19, 2024	115	18.90	18.08	2	37,800		-
19-Dec-24	KEF400005329	December 22, 2023	December 19, 2024	206	18.75	18.72				-
20-Mar-25	KEF400006657	March 22, 2024	March 20, 2025	297	19.49	19.45				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	24	42.77	45.45	4	171,100		32
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	115	44.60	44.60				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	206	46.40	46.40				-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	297	48.21	48.22				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-24	KEF400002870	June 16, 2023	June 20, 2024	24	36.42	35.58				71
19-Sep-24	KEF400004215	September 22, 2023	September 19, 2024	115	37.50	36.89	3	112,500		7
19-Dec-24	KEF400005436	December 22, 2023	December 19, 2024	206	39.36	38.38				-
20-Mar-25	KEF400006744	March 22, 2024	March 20, 2025	297	40.91	39.88				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-24	KEF400003100	June 16, 2023	June 20, 2024	24	160.15	159.30				4
19-Sep-24	KEF400004546	September 22, 2023	September 19, 2024	115	165.15	164.30				-
19-Dec-24	KEF400005766	December 22, 2023	December 19, 2024	206	171.80	170.90				-
20-Mar-25	KEF400007218	March 22, 2024	March 20, 2025	297	178.50	177.60				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-24	KEF400003217	June 16, 2023	June 20, 2024	24	368.70	366.85				18
19-Sep-24	KEF400004652	September 22, 2023	September 19, 2024	115	378.00	376.15				-
19-Dec-24	KEF400005873	December 22, 2023	December 19, 2024	206	393.25	391.30				-
20-Mar-25	KEF400007325	March 22, 2024	March 20, 2025	297	408.65	406.65				-
SINGLE STOCK FUTURE (ABSA)										
20-Jun-24	KEF400003092	June 16, 2023	June 20, 2024	24	13.27	13.63				-
19-Sep-24	KEF400004439	September 22, 2023	September 19, 2024	115	13.78	14.17				-
19-Dec-24	KEF400005659	December 22, 2023	December 19, 2024	206	14.13	14.53				-
20-Mar-25	KEF400007093	March 22, 2024	March 20, 2025	297	14.68	15.10				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-24	KEF400003324	June 16, 2023	June 20, 2024	24	40.96	41.46				1
19-Sep-24	KEF400004769	September 22, 2023	September 19, 2024	115	42.56	43.08				-
19-Dec-24	KEF400005980	December 22, 2023	December 19, 2024	206	44.27	44.82				-
20-Mar-25	KEF400007432	March 22, 2024	March 20, 2025	297	46.00	46.57				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-24	KEF400003548	June 16, 2023	June 20, 2024	24	13.32	13.43				6
19-Sep-24	KEF400004876	September 22, 2023	September 19, 2024	115	13.84	13.56				-
19-Dec-24	KEF400006095	December 22, 2023	December 19, 2024	206	14.39	14.52				-
20-Mar-25	KEF400007549	March 22, 2024	March 20, 2025	297	14.96	15.09				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-24	KEF400003654	June 16, 2023	June 20, 2024	24	187.60	188.85				-
19-Sep-24	KEF400004983	September 22, 2023	September 19, 2024	115	194.95	196.25				-
19-Dec-24	KEF400006103	December 22, 2023	December 19, 2024	206	196.80	198.15				-
20-Mar-25	KEF400007655	March 22, 2024	March 20, 2025	297	204.50	205.90				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-24	KEF400003878	June 16, 2023	June 20, 2024	24	18.92	18.73				-
19-Sep-24	KEF400005097	September 22, 2023	September 19, 2024	115	19.65	19.19				-
19-Dec-24	KEF400006210	December 22, 2023	December 19, 2024	206	20.44	20.25				-
20-Mar-25	KEF400007762	March 22, 2024	March 20, 2025	297	21.25	21.05				-

Total Volumes	
Today	Previous
9	43

Total Value	
Today	Previous
321,400	1,648,400

Total Open Interest	
Today	Previous
415	413

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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