

Contract Type		ISIN	Listing Date	EXPIRY DATE	DAYS TO EXPIRY	MTM PRICE	PREVIOUS PRICE	TOTAL VOLUME CONTRACTS	TOTAL VALUE	Open Interest Contracts
DERIVATIVES PRICELIST										
										May 28, 2024
INDEX (N25I)										
20-Jun-24	KE9400002656		June 16, 2023	June 20, 2024	23	2.985	2.933			-
19-Sep-24	KE9400004090		September 22, 2023	September 19, 2024	114	3.073	3.020			-
19-Dec-24	KE9400005212		December 22, 2023	December 19, 2024	205	3.169	3.114			-
20-Mar-25	KE9400006434		March 22, 2024	March 20, 2025	296	3.263	3.206			-
INDEX (25MMN)										
20-Jun-24	KE9400002540		June 16, 2023	June 20, 2024	23	2.985	2.933			-
19-Sep-24	KE9400003985		September 22, 2023	September 19, 2024	114	3.073	3.020			-
19-Dec-24	KE9400005105		December 22, 2023	December 19, 2024	205	3.169	3.114			-
20-Mar-25	KE9400006327		March 22, 2024	March 20, 2025	296	3.263	3.206			-
SINGLE STOCK FUTURE (SCOM)										
20-Jun-24	KE9400002743		June 16, 2023	June 20, 2024	23	18.10	17.96	2	36,200	276
19-Sep-24	KE9400004108		September 22, 2023	September 19, 2024	114	19.00	18.90	1	19,000	3
19-Dec-24	KE9400005329		December 22, 2023	December 19, 2024	205	19.51	18.75			-
20-Mar-25	KE9400006657		March 22, 2024	March 20, 2025	296	20.27	19.49			-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-24	KE9400002987		June 16, 2023	June 20, 2024	23	43.61	42.77			32
19-Sep-24	KE9400004322		September 22, 2023	September 19, 2024	114	45.31	44.60			-
19-Dec-24	KE9400005543		December 22, 2023	December 19, 2024	205	47.14	46.40			-
20-Mar-25	KE9400006988		March 22, 2024	March 20, 2025	296	48.99	48.21			-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-24	KE9400002870		June 16, 2023	June 20, 2024	23	37.18	36.42	7	260,300	67
19-Sep-24	KE9400004215		September 22, 2023	September 19, 2024	114	37.50	37.50	1	37,500	6
19-Dec-24	KE9400005436		December 22, 2023	December 19, 2024	205	41.36	39.36			-
20-Mar-25	KE9400006764		March 22, 2024	March 20, 2025	296	42.98	40.91			-
SINGLE STOCK FUTURE (EABL)										
20-Jun-24	KE9400003100		June 16, 2023	June 20, 2024	23	159.30	160.15			4
19-Sep-24	KE9400004546		September 22, 2023	September 19, 2024	114	164.25	165.15			-
19-Dec-24	KE9400005766		December 22, 2023	December 19, 2024	205	170.90	171.80			-
20-Mar-25	KE9400007218		March 22, 2024	March 20, 2025	296	177.60	178.50			-
SINGLE STOCK FUTURE (BATK)										
20-Jun-24	KE9400003217		June 16, 2023	June 20, 2024	23	368.05	368.70			18
19-Sep-24	KE9400004652		September 22, 2023	September 19, 2024	114	377.35	378.00			-
19-Dec-24	KE9400005873		December 22, 2023	December 19, 2024	205	392.55	393.25			-
20-Mar-25	KE9400007325		March 22, 2024	March 20, 2025	296	407.90	408.65			-
SINGLE STOCK FUTURE (ABSA)										
20-Jun-24	KE9400003092		June 16, 2023	June 20, 2024	23	12.75	13.27	1	12,750	1
19-Sep-24	KE9400004439		September 22, 2023	September 19, 2024	114	13.41	13.78			-
19-Dec-24	KE9400005659		December 22, 2023	December 19, 2024	205	13.74	14.13			-
20-Mar-25	KE9400007093		March 22, 2024	March 20, 2025	296	14.28	14.68			-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-24	KE9400003324		June 16, 2023	June 20, 2024	23	41.75	40.96			1
19-Sep-24	KE9400004769		September 22, 2023	September 19, 2024	114	43.38	42.56			-
19-Dec-24	KE9400005980		December 22, 2023	December 19, 2024	205	45.12	44.27			-
20-Mar-25	KE9400007432		March 22, 2024	March 20, 2025	296	46.89	46.00			-
SINGLE STOCK FUTURE (COOP)										
20-Jun-24	KE9400003548		June 16, 2023	June 20, 2024	23	13.46	13.32			6
19-Sep-24	KE9400004876		September 22, 2023	September 19, 2024	114	13.99	13.84			-
19-Dec-24	KE9400004695		December 22, 2023	December 19, 2024	205	14.55	14.39			-
20-Mar-25	KE9400007549		March 22, 2024	March 20, 2025	296	15.12	14.96			-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-24	KE9400003654		June 16, 2023	June 20, 2024	23	172.00	187.60	3	51,600	-
19-Sep-24	KE9400004983		September 22, 2023	September 19, 2024	114	196.70	194.95			-
19-Dec-24	KE9400006103		December 22, 2023	December 19, 2024	205	198.60	196.80			-
20-Mar-25	KE9400007655		March 22, 2024	March 20, 2025	296	206.40	204.50			-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-24	KE9400003878		June 16, 2023	June 20, 2024	23	19.06	18.92			-
19-Sep-24	KE9400005097		September 22, 2023	September 19, 2024	114	19.80	19.65			-
19-Dec-24	KE9400004210		December 22, 2023	December 19, 2024	205	20.40	20.44			-
20-Mar-25	KE9400007762		March 22, 2024	March 20, 2025	296	21.41	21.25			-

Total Volumes	
Today	Previous
15	9

Total Value	
Today	Previous
417,350	321,400

Total Open Interest	
Today	Previous
414	415

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
MINI INDEX 100

Nominal: MINI-INDEX - 10

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