

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
April 3, 2024									
INDEX (N25I)									
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	78	3,074	3,051			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	169	3,171	3,147			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	260	3,268	3,244			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	351	3,369	3,344			-
INDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	78	3,074	3,051			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	169	3,171	3,147			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	260	3,268	3,244			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	351	3,369	3,344			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	78	18.59	18.13			30
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	169	18.71	18.24			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	260	19.46	18.97			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	351	20.24	19.73			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	78	45.48	44.52			36
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	169	47.33	46.34			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	260	49.23	48.19			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	351	51.21	50.13			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	78	29.95	29.91			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	169	31.17	31.13			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	260	32.42	32.38			-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	351	33.72	33.68			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	78	138.35	138.70			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	169	142.75	143.10			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	260	148.45	148.85			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	351	154.45	154.80			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	78	381.00	382.20			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	169	391.50	392.80			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	260	407.15	408.55			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	351	423.55	424.90			-
SINGLE STOCK FUTURE (ABSA)									
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	78	13.08	13.14			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	169	13.61	13.67			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	260	13.95	14.01			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	351	14.51	14.58			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	78	41.86	41.73			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	169	43.57	43.43			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	260	45.31	45.17			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	351	47.13	46.98			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	78	13.86	13.90			6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	169	14.42	14.48			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	260	15.00	15.06			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	351	15.60	15.67			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	78	182.70	182.75			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	169	190.10	190.25			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	260	191.75	191.85			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	351	199.45	199.55			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	78	20.10	20.22			100
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	169	20.92	21.04			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	260	21.76	21.89			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	351	22.64	22.76			-

Total Volumes	
Today	Previous
-	11

Total Value	
Today	Previous
-	153,000

Total Open Interest	
Today	Previous
172	172

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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