

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 4, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	17	2.425	2.407			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	108	2.494	2.476			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	199	2.562	2.544			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	290	2.633	2.615			-
INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	17	2.425	2.407			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	108	2.494	2.476			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	199	2.562	2.544			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	290	2.633	2.615			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	17	14.30	14.14	2	28,600	20
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	108	15.13	14.68			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	199	15.69	15.22			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	290	16.28	15.79			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	17	38.20	38.24			4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	108	39.66	39.71			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	199	41.12	41.17			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	290	42.65	42.71			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	17	18.20	18.00			10
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	108	18.89	18.81			5
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	199	19.59	19.50			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	290	20.32	20.23			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	17	112.55	114.45			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	108	116.85	118.85			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	199	121.15	123.20			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	290	125.70	127.80			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	17	412.15	412.55			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	108	427.90	428.40			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	199	443.65	444.15			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	290	460.20	460.75			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	17	11.26	11.02			1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	108	11.69	11.44			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	199	12.12	11.86			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	290	12.57	12.31			-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	17	38.35	39.24			10
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	108	39.82	40.75			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	199	41.28	42.25			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	290	42.82	43.83			-

Total Volumes	
Today	Previous
2	1

Total Value	
Today	Previous
28,600	18,000

Total Open Interest	
Today	Previous
91	90

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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