

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 7, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	14	2,426	2,417			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	105	2,495	2,486			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	196	2,563	2,554			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	287	2,634	2,625			-
INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	14	2,426	2,417			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	105	2,495	2,486			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	196	2,563	2,554			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	287	2,634	2,625			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	14	15.00	14.67	16	240,000	18
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	105	15.17	15.23			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	196	15.73	15.79			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	287	16.31	16.38			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	14	37.91	37.57			4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	105	39.35	39.00			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	196	40.80	40.44			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	287	42.32	41.95			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	14	18.38	18.33			10
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	105	19.08	19.03			5
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	196	19.78	19.73			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	287	20.52	20.47			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	14	112.45	112.75			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	105	116.75	117.05			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	196	121.05	121.35			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	287	125.55	125.90			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	14	406.70	407.10			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	105	423.00	422.60	4	169,200	4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	196	437.70	438.15			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	287	454.05	454.50			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	14	11.50	11.45			1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	105	11.94	11.89			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	196	12.37	12.33			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	287	12.84	12.79			-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	14	39.07	39.60			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	105	40.55	40.36			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	196	42.04	41.84			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	287	43.61	43.41			-

Total Volumes	
Today	Previous
20	10

Total Value	
Today	Previous
409,200	396,000

Total Open Interest	
Today	Previous
83	81

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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