

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 29, 2023
INDEX (N25I)										
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	83	2.440	2.437				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	174	2.509	2.507				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	265	2.581	2.577				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	356	2.655	2.648				-
INDEX (25MN)										
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	83	2.440	2.437				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	174	2.509	2.507				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	265	2.581	2.577				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	356	2.655	2.648				-
SINGLE STOCK FUTURE (SCOM)										
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	83	14.37	14.16				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	174	14.92	14.71				-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	265	15.48	15.26				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	356	16.08	15.83				-
SINGLE STOCK FUTURE (EQTY)										
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	83	34.00	34.02	20	680,000		27
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	174	36.11	36.34				-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	265	37.49	37.70				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	356	38.92	39.11				-
SINGLE STOCK FUTURE (KCBG)										
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	83	22.64	22.75				5
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	174	23.50	23.62				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	265	24.40	24.50				-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	356	25.33	25.42				-
SINGLE STOCK FUTURE (EABL)										
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	83	117.85	118.10				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	174	122.30	122.65				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	265	126.95	127.25				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	356	131.85	131.95				-
SINGLE STOCK FUTURE (BATK)										
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	83	421.25	421.30				4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	174	437.30	437.45				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	265	453.90	453.85				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	356	471.35	470.75				-
SINGLE STOCK FUTURE (ABSA)										
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	83	11.84	11.79				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	174	12.29	12.24				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	265	12.75	12.70				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	356	13.24	13.17				-
SINGLE STOCK FUTURE (NCBA)										
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	83	40.26	40.79				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	174	41.80	42.35				-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	265	43.39	43.94				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	356	45.05	45.58				-
SINGLE STOCK FUTURE (COOP)										
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	83	11.78	11.68				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	174	12.23	12.13				-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	265	12.70	12.59				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	356	13.19	13.05				-
SINGLE STOCK FUTURE (SCBK)										
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	83	167.45	166.20				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	174	173.85	172.55				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	265	180.45	179.00				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	356	187.35	185.70				-
SINGLE STOCK FUTURE (IMHP)										
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	83	18.09	18.09				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	174	18.78	18.79				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	265	19.49	19.49				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	356	20.24	20.22				-

Total Volumes	
Today	Previous
20	4

Total Value	
Today	Previous
680 000	136 100

Total Open Interest	
Today	Previous
38	18

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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