

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									November 2, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	49	2.355	2.390			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	140	2.420	2.455			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	231	2.484	2.520			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	322	2.552	2.589			-
INDEX (25MMN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	49	2.355	2.390			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	140	2.420	2.455			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	231	2.484	2.520			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	322	2.552	2.589			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	49	12.07	12.10	14	169,100	53
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	140	12.77	12.99			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	231	13.23	13.46			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	322	13.72	13.95			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	49	37.71	37.87			4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	140	39.11	39.28			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	231	40.52	40.70			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	322	42.02	42.20			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	49	15.79	16.51			26
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	140	16.37	17.12			10
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	231	16.97	17.74			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	322	17.59	18.40			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	49	125.15	128.75			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	140	129.80	133.55			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	231	134.50	138.40			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	322	139.45	143.50			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	49	422.30	428.35			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	140	438.00	444.25			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	231	453.85	460.35			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	322	470.60	477.35			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	49	11.35	11.76	1	11,350	1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	140	12.03	12.20			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	231	12.47	12.64			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	322	12.93	13.10			-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	49	39.79	40.06			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	140	41.27	41.55			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	231	42.76	43.05			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	322	44.34	44.64			-

Total Volumes	
Today	Previous
25	4

Total Value	
Today	Previous
333,750	48,400

Total Open Interest	
Today	Previous
98	104

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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