

## 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 15, 2023
INDEX (N25I)										
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	36	2,374	2,357				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	127	2,442	2,424				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	218	2,508	2,490				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	309	2,578	2,559				-
INDEX (25MN)										
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	36	2,374	2,357				2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	127	2,442	2,424				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	218	2,508	2,490				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	309	2,578	2,559				-
SINGLE STOCK FUTURE (SCOM)										
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	36	13.67	12.57				15
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	127	14.19	13.98				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	218	14.71	14.50				-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	309	15.26	15.04				-
SINGLE STOCK FUTURE (EQTY)										
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	36	38.31	38.07				4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	127	39.78	39.53				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	218	41.24	40.98				-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	309	42.78	42.51				-
SINGLE STOCK FUTURE (KCBG)										
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	36	17.50	16.16	3	52,500		29
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	127	18.35	16.78				10
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	218	19.02	17.40				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	309	19.73	18.04				-
SINGLE STOCK FUTURE (EABL)										
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	36	119.15	119.20				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	127	123.70	123.75				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	218	128.30	128.35				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	309	133.05	133.10				-
SINGLE STOCK FUTURE (BATK)										
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	36	409.95	410.10				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	127	425.60	425.75				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	218	441.25	441.45				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	309	457.70	457.90				-
SINGLE STOCK FUTURE (ABSA)										
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	36	11.08	11.19				1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	127	11.51	11.62				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	218	11.93	12.04				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	309	12.38	12.49				-
SINGLE STOCK FUTURE (NCBA)										
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	36	36.09	36.86				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	127	37.46	38.27				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	218	38.84	39.68				-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	309	40.29	41.15				-
SINGLE STOCK FUTURE (COOP)										
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	36	11.31	11.19	1	11,310		31
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	127	11.88	11.62				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	218	12.31	12.04				-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	309	12.77	12.49				-
SINGLE STOCK FUTURE (SCBK)										
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	36	149.60	150.95				1
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	127	155.30	156.70				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	218	161.05	162.45				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	309	167.05	168.55				-
SINGLE STOCK FUTURE (IMHP)										
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	36	17.61	17.52				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	127	18.29	18.19				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	218	18.96	18.86				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	309	19.67	19.56				-

Total Volumes	
Today	Previous
4	2

Total Value	
Today	Previous
63 810	25 150

Total Open Interest	
Today	Previous
95	95

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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