

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 16, 2023									
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	35	2,372	2,374			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	126	2,440	2,442			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	217	2,506	2,508			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	308	2,575	2,578			-
INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	35	2,372	2,374			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	126	2,440	2,442			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	217	2,506	2,508			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	308	2,575	2,578			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	35	13.66	13.67			15
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	126	14.18	14.19			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	217	14.70	14.71			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	308	15.25	15.26			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	35	38.40	38.31			4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	126	39.87	39.78			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	217	41.33	41.24			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	308	42.87	42.78			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	35	18.50	17.50	20	370,000	9
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	126	19.02	18.35			10
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	217	19.72	19.02			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	308	20.46	19.73			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	35	113.80	119.15			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	126	118.15	123.70			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	217	122.50	128.30			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	308	127.05	133.05			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	35	414.85	409.95			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	126	430.70	425.60			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	217	446.55	441.25			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	308	463.15	457.70			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	35	11.13	11.08			1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	126	11.56	11.51			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	217	11.98	11.93			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	308	12.43	12.38			-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	35	35.87	36.09			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	126	37.24	37.46			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	217	38.61	38.84			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	308	40.05	40.29			-
SINGLE STOCK FUTURE (COOP)									
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	35	11.38	11.31			31
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	126	11.82	11.88			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	217	12.25	12.31			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	308	12.71	12.77			-
SINGLE STOCK FUTURE (SCBK)									
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	35	151.05	149.60			1
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	126	156.85	155.30			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	217	162.60	161.05			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	308	168.65	167.05			-
SINGLE STOCK FUTURE (IMHP)									
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	35	17.61	17.61			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	126	18.28	18.29			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	217	18.95	18.96			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	308	19.66	19.67			-

Total Volumes	
Today	Previous
20	4

Total Value	
Today	Previous
370,000	63,810

Total Open Interest	
Today	Previous
75	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

INDEX-100
MINI-INDEX - 10

Nominal:

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