

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 3, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	79	2,528	2,536			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	170	2,594	2,603			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	261	2,661	2,670			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	352	2,730	2,740			-
INDEX (25MMN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	79	2,528	2,536			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	170	2,594	2,603			2
20-Jun-24	KE9400002640	June 16, 2023	June 20, 2024	261	2,661	2,670			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	352	2,730	2,740			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	79	14.50	14.45	33	478,750	45
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	170	16.02	16.02			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	261	16.24	16.20			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	352	16.83	16.78			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	79	38.43	38.43			1
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	170	39.81	39.81			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	261	39.78	39.58			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	352	41.21	41.00			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	79	21.60	21.65	3	64,800	16
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	170	22.85	22.85			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	261	22.07	22.14			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	352	22.87	22.93			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	79	137.85	137.85			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	170	142.75	142.75			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	261	137.00	145.65			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	352	141.95	150.85			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	79	437.60	437.60			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	170	453.20	453.20			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	261	463.00	463.75			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	352	479.65	480.40			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	79	12.26	12.26			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	170	12.70	12.70			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	261	13.10	13.10			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	352	13.57	13.57			-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	79	38.64	38.64			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	170	40.02	40.02			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	261	41.61	41.62			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	352	43.10	43.12			-
SINGLE STOCK FUTURE (COOP)									
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	79	12.26	12.26			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	170	12.70	12.70			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	261	13.10	13.04			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	352	13.57	13.51			-
SINGLE STOCK FUTURE (SCBK)									
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	79	160.80	160.80			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	170	166.55	166.55			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	261	173.40	175.65			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	352	179.60	181.95			-
SINGLE STOCK FUTURE (IMHP)									
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	79	17.80	17.80			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	170	18.41	18.41			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	261	19.04	19.04			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	352	19.71	19.71			-

Total Volumes	
Today	Previous
36	2

Total Value	
Today	Previous
543,550	36,100

Total Open Interest	
Today	Previous
66	38

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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