

DERIVATIVES PRICELIST

Derivatives Portfolio										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
									January 2, 2024	
INDEX (N25I)										
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	79	2.443	2.440				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	170	2.514	2.509				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	261	2.585	2.581				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	352	2.660	2.655				-
INDEX (25MN)										
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	79	2.443	2.440				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	170	2.514	2.509				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	261	2.585	2.581				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	352	2.660	2.655				-
SINGLE STOCK FUTURE (SCOM)										
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	79	13.61	14.37				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	170	14.13	14.92				-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	261	14.03	15.48				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	352	14.57	16.08				-
SINGLE STOCK FUTURE (EQTY)										
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	79	34.50	34.00	3	103.500		30
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	170	32.59	36.11				-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	261	33.83	37.49				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	352	35.13	38.92				-
SINGLE STOCK FUTURE (KCBG)										
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	79	22.65	22.64				5
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	170	22.49	23.50				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	261	23.34	24.40				-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	352	24.24	25.33				-
SINGLE STOCK FUTURE (EABL)										
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	79	116.15	117.85				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	170	120.60	122.30				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	261	123.90	126.95				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	352	128.65	131.85				-
SINGLE STOCK FUTURE (BATK)										
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	79	438.50	421.25				4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	170	402.80	437.30				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	261	413.05	453.90				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	352	428.90	471.35				-
SINGLE STOCK FUTURE (ABSA)										
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	79	11.92	11.84				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	170	11.20	12.29				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	261	11.63	12.75				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	352	11.86	13.24				-
SINGLE STOCK FUTURE (NCBA)										
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	79	40.09	40.26				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	170	39.33	41.80				-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	261	40.82	43.39				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	352	42.39	45.05				-
SINGLE STOCK FUTURE (COOP)										
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	79	11.71	11.78				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	170	10.64	12.23				-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	261	11.05	12.70				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	352	11.47	13.19				-
SINGLE STOCK FUTURE (SCBK)										
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	79	165.35	167.45				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	170	155.30	173.85				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	261	161.20	180.45				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	352	161.35	187.35				-
SINGLE STOCK FUTURE (IMHP)										
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	79	18.01	18.09				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	170	16.39	18.78				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	261	17.01	19.49				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	352	17.67	20.24				-

Total Volumes	
Today	Previous
3	20

Total Value	
Today	Previous
103 500	680 000

Total Open Interest	
Today	Previous
41	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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