

DERIVATIVES PRICELIST									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 15, 2024
<b>INDEX (N25I)</b>									
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	66	2,464	2,466			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	157	2,538	2,539			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	248	2,612	2,613			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	339	2,690	2,691			-
<b>INDEX (25MN)</b>									
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	66	2,464	2,466			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	157	2,538	2,539			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	248	2,612	2,613			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	339	2,690	2,691			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	66	13.85	13.93	1	13,850	12
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	157	14.22	14.24			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	248	14.14	14.16			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	339	14.69	14.71			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	66	36.48	35.17			36
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	157	33.87	34.18			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	248	35.17	35.50			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	339	36.55	36.89			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	66	22.53	22.61			2
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	157	22.38	22.46			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	248	23.25	23.33			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	339	24.15	24.24			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	66	119.35	119.50			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	157	124.05	124.20			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	248	127.55	127.75			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	339	132.55	132.75			-
<b>SINGLE STOCK FUTURE (BATA)</b>									
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	66	441.25	441.85			4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	157	406.10	406.65			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	248	416.70	417.30			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	339	433.05	433.65			-
<b>SINGLE STOCK FUTURE (ABSA)</b>									
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	66	11.70	11.61			1
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	157	10.98	10.89			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	248	11.41	11.31			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	339	11.65	11.55			-
<b>SINGLE STOCK FUTURE (NCBA)</b>									
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	66	38.59	38.84			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	157	37.81	38.07			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	248	39.27	39.54			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	339	40.80	41.09			-
<b>SINGLE STOCK FUTURE (COOP)</b>									
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	66	11.60	11.56			1
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	157	10.54	10.50			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	248	10.94	10.90			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	339	11.37	11.33			-
<b>SINGLE STOCK FUTURE (SCBK)</b>									
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	66	165.45	165.40			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	157	155.55	155.50			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	248	161.60	161.55			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	339	161.90	161.85			-
<b>SINGLE STOCK FUTURE (IMHP)</b>									
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	66	17.91	17.98			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	157	16.31	16.38			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	248	16.94	17.02			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	339	17.60	17.68			-

Total Volumes	
Today	Previous
1	9

Total Value	
Today	Previous
13,850	252,830

Total Open Interest	
Today	Previous
58	58

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.

59F - 1000 below Kes.100  
100 above Kes.100

INDEX-100  
MINI-INDEX - 10

Nominal:

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