

											
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 22, 2024		
INDEX (N25I)											
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	27	3.134	3.131			-		
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	118	3.191	3.195			-		
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	209	3.253	3.264			-		
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	300	3.328	3.343			-		
INDEX (25MN)											
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	27	3.134	3.131			-		
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	118	3.191	3.195			-		
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	209	3.253	3.264			-		
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	300	3.328	3.343			-		
SINGLE STOCK FUTURE (SCOM)											
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	27	15.02	14.75			74		
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	118	15.46	15.50			14		
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	209	15.93	16.00			-		
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	300	16.46	16.55			-		
SINGLE STOCK FUTURE (EQTY)											
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	27	46.33	46.22			5		
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	118	47.68	48.01			1		
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	209	49.12	49.56			-		
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	300	50.77	51.27			-		
SINGLE STOCK FUTURE (KCBG)											
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	27	39.38	39.65			88		
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	118	40.52	38.10			133		
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	209	41.75	42.20			-		
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	300	43.15	43.66			-		
SINGLE STOCK FUTURE (EABL)											
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	27	181.50	181.60			-		
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	118	186.75	187.25			-		
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	209	192.40	193.30			-		
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	300	198.90	199.95			-		
SINGLE STOCK FUTURE (BATK)											
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	27	353.90	353.60			-		
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	118	364.15	364.60			-		
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	209	375.20	376.35			-		
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	300	387.85	389.35			-		
SINGLE STOCK FUTURE (ABSA)											
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	27	15.48	15.54			1		
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	118	15.93	16.02			-		
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	209	16.41	16.54			-		
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	300	16.96	17.11			-		
SINGLE STOCK FUTURE (NCBA)											
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	27	44.42	44.49			6		
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	118	45.71	45.88			4		
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	209	47.09	47.36			-		
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	300	48.67	48.99			-		
SINGLE STOCK FUTURE (COOP)											
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	27	14.17	14.12			7		
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	118	14.58	14.56			-		
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	209	15.02	15.03			-		
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	300	15.52	15.55			-		
SINGLE STOCK FUTURE (SCBK)											
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	27	237.50	232.35			-		
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	118	244.35	239.55			-		
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	209	251.80	247.30			-		
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	300	260.25	255.85			-		
SINGLE STOCK FUTURE (IMHP)											
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	27	30.10	28.80			2		
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	118	30.97	29.70			-		
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	209	31.91	30.66			-		
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	300	32.98	31.72			-		
Total Volumes					Total Value		Total Open Interest				
Today		Previous		Today		Previous		Today		Previous	
-		14		-		471.470		335		335	
Abbreviations: 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. 5SF- 1000 below Kes. 100 100 - above Kes. 100 INDEX-100 MINI-INDEX - 10											
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