

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 19, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	2	2.337	2.361			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	93	2.402	2.427			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	184	2.471	2.496			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	275	2.539	2.565			-
INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	2	2.337	2.361			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	93	2.402	2.427			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	184	2.471	2.496			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	275	2.539	2.565			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	2	13.45	13.55	1	13.450	19
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	93	14.01	14.38			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	184	14.54	14.93			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	275	15.09	15.48			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	2	35.02	35.58			4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	93	36.33	36.92			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	184	37.71	38.31			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	275	39.11	39.74			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	2	19.66	19.32			10
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	93	20.40	20.04			5
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	184	21.17	20.80			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	275	21.96	21.57			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	2	108.50	109.80	1	10.850	1
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	93	113.65	113.95			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	184	117.95	118.25			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	275	122.35	122.65			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	2	413.45	410.30			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	93	428.95	425.75			4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	184	445.20	441.85			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	275	461.75	458.30			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	2	11.26	11.31			1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	93	11.68	11.73			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	184	12.12	12.18			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	275	12.57	12.63			-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	2	39.02	39.68			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	93	40.48	41.17			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	184	42.02	42.73			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	275	43.58	44.32			-
SINGLE STOCK FUTURE (COOP)									
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	2	10.96	11.06			21
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	93	11.37	11.47			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	184	11.80	11.91			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	275	12.24	12.35			-
SINGLE STOCK FUTURE (SCBK)									
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	2	157.00	156.10	1	15.700	5
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	93	160.10	162.00			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	184	166.15	168.10			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	275	172.35	174.35			-
SINGLE STOCK FUTURE (IMHP)									
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	2	17.36	17.46			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	93	18.01	18.12			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	184	18.69	18.81			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	275	19.39	19.51			-

Total Volumes	
Today	Previous
3	2

Total Value	
Today	Previous
40,000	27,100

Total Open Interest	
Today	Previous
74	73

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.

100 above Kes.100

Nominal:

INDEX-100
MINI-INDEX - 10

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