

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
									December 27, 2023
INDEX (N25I)									
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	85	2.428	2.428			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	176	2.498	2.497			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	267	2.568	2.567			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	358	2.639	2.638			-
INDEX (25MN)									
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	85	2.428	2.428			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	176	2.498	2.497			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	267	2.568	2.567			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	358	2.639	2.638			-
SINGLE STOCK FUTURE (SCOM)									
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	85	14.07	14.05			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	176	14.61	14.58			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	267	15.15	15.13			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	358	15.72	15.69			-
SINGLE STOCK FUTURE (EQTY)									
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	85	34.00	35.26	3	102,000	3
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	176	36.41	36.59			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	267	37.77	37.96			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	358	39.18	39.37			-
SINGLE STOCK FUTURE (KCBG)									
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	85	22.39	22.66			5
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	176	23.25	23.52			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	267	24.12	24.40			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	358	25.02	25.30			-
SINGLE STOCK FUTURE (EABL)									
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	85	118.95	118.20			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	176	123.50	122.65			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	267	128.10	127.25			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	358	132.90	132.00			-
SINGLE STOCK FUTURE (BATK)									
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	85	417.85	419.95			4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	176	433.90	435.85			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	267	450.15	452.15			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	358	466.90	469.00			-
SINGLE STOCK FUTURE (ABSA)									
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	85	11.53	11.61			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	176	11.98	12.05			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	267	12.42	12.50			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	358	12.89	12.97			-
SINGLE STOCK FUTURE (NCBA)									
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	85	41.63	41.48			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	176	43.23	43.05			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	267	44.85	44.66			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	358	46.52	46.32			-

Total Volumes	
Today	Previous
3	-

Total Value	
Today	Previous
102,000	-

Total Open Interest	
Today	Previous
14	11

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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