

## 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 1, 2023
INDEX (N25I)										
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	50	2,390	2,400				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	141	2,455	2,466				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	232	2,520	2,531				-
19-Sep-24	KE94000004090	September 22, 2023	September 19, 2024	323	2,589	2,600				-
INDEX (25MN)										
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	50	2,390	2,400				2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	141	2,455	2,466				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	232	2,520	2,531				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	323	2,589	2,600				-
SINGLE STOCK FUTURE (SCOM)										
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	50	12.10	12.20	4	48,400		50
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	141	12.99	13.15				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	232	13.46	13.63				-
19-Sep-24	KE94000004108	September 22, 2023	September 19, 2024	323	13.95	14.13				-
SINGLE STOCK FUTURE (EQTY)										
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	50	37.87	38.24				4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	141	39.28	39.66				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	232	40.70	41.10				-
19-Sep-24	KE94000004322	September 22, 2023	September 19, 2024	323	42.20	42.62				-
SINGLE STOCK FUTURE (KCBG)										
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	50	16.51	16.00				26
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	141	17.12	17.00				10
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	232	17.74	18.08				-
19-Sep-24	KE94000004215	September 22, 2023	September 19, 2024	323	18.40	18.74				-
SINGLE STOCK FUTURE (EABL)										
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	50	128.75	129.05				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	141	133.55	133.85				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	232	138.40	138.70				-
19-Sep-24	KE94000004546	September 22, 2023	September 19, 2024	323	143.50	143.85				-
SINGLE STOCK FUTURE (BATK)										
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	50	428.35	428.50				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	141	444.25	444.40				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	232	460.35	460.50				-
19-Sep-24	KE94000004652	September 22, 2023	September 19, 2024	323	477.35	477.50				-
SINGLE STOCK FUTURE (ABSA)										
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	50	11.76	11.76				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	141	12.20	12.20				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	232	12.64	12.64				-
19-Sep-24	KE94000004439	September 22, 2023	September 19, 2024	323	13.10	13.11				-
SINGLE STOCK FUTURE (NCBA)										
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	50	40.06	39.26				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	141	41.55	40.72				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	232	43.05	42.19				-
19-Sep-24	KE94000004769	September 22, 2023	September 19, 2024	323	44.64	43.75				-
SINGLE STOCK FUTURE (COOP)										
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	50	11.86	11.92				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	141	12.30	12.36				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	232	12.75	12.81				-
19-Sep-24	KE94000004876	September 22, 2023	September 19, 2024	323	13.22	13.28				-
SINGLE STOCK FUTURE (SCBK)										
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	50	153.30	159.55				10
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	141	159.00	158.80				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	232	164.75	164.55				-
19-Sep-24	KE94000004983	September 22, 2023	September 19, 2024	323	170.85	170.65				-
SINGLE STOCK FUTURE (IMHP)										
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	50	17.21	17.37				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	141	17.84	18.01				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	232	18.49	18.66				-
19-Sep-24	KE94000005097	September 22, 2023	September 19, 2024	323	19.17	19.35				-

Total Volumes	
Today	Previous
4	41

Total Value	
Today	Previous
48 400	657 950

Total Open Interest	
Today	Previous
104	108

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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