

## 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 10, 2023
INDEX (N25I)										
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	41	2,335	2,323				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	132	2,402	2,388				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	223	2,467	2,452				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	314	2,536	2,519				-
INDEX (25MN)										
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	41	2,335	2,323				2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	132	2,402	2,388				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	223	2,467	2,452				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	314	2,536	2,519				-
SINGLE STOCK FUTURE (SCOM)										
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	41	12.30	13.41	1	12,300		15
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	132	14.22	14.00				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	223	14.74	14.52				-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	314	15.29	15.05				-
SINGLE STOCK FUTURE (EQTY)										
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	41	37.83	37.80				4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	132	39.28	39.22				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	223	40.72	40.65				-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	314	42.24	42.15				-
SINGLE STOCK FUTURE (KCBG)										
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	41	16.50	15.08	3	49,500		29
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	132	15.86	15.65				10
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	223	16.44	16.22				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	314	17.06	16.82				-
SINGLE STOCK FUTURE (EABL)										
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	41	120.65	120.25				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	132	125.30	124.75				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	223	129.90	129.30				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	314	134.75	134.05				-
SINGLE STOCK FUTURE (BATK)										
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	41	408.95	407.95				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	132	424.60	423.30				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	223	440.25	438.70				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	314	456.65	454.85				-
SINGLE STOCK FUTURE (ABSA)										
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	41	10.90	11.01				1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	132	11.32	11.43				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	223	11.74	11.84				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	314	12.17	12.28				-
SINGLE STOCK FUTURE (NCBA)										
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	41	35.50	35.88				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	132	36.85	37.22				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	223	38.21	38.58				-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	314	39.64	40.00				-
SINGLE STOCK FUTURE (COOP)										
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	41	10.80	10.35				31
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	132	11.21	10.74				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	223	11.63	11.13				-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	314	12.06	11.54				-
SINGLE STOCK FUTURE (SCBK)										
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	41	148.90	147.20				1
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	132	154.60	152.75				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	223	160.30	158.30				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	314	166.25	164.15				-
SINGLE STOCK FUTURE (IMHP)										
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	41	17.75	17.76				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	132	18.43	18.43				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	223	19.11	19.10				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	314	19.82	19.80				-

Total Volumes	
Today	Previous
4	64

Total Value	
Today	Previous
61,800	858,870

Total Open Interest	
Today	Previous
95	92

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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