

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										October 12, 2023
INDEX (N25I)										
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	70	2,507	2,482				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	161	2,574	2,549				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	252	2,641	2,615				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	343	2,712	2,685				-
INDEX (25MN)										
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	70	2,507	2,482				2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	161	2,574	2,549				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	252	2,641	2,615				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	343	2,712	2,685				-
SINGLE STOCK FUTURE (SCOM)										
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	70	14.09	14.13	3	42,280		48
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	161	16.02	16.02				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	252	15.42	15.32				-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	343	15.99	15.88				-
SINGLE STOCK FUTURE (EQTY)										
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	70	36.20	36.10	2	72,400		4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	161	39.81	39.81				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	252	39.94	39.95				-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	343	41.39	41.41				-
SINGLE STOCK FUTURE (KCBG)										
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	70	22.06	22.06				16
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	161	22.85	22.85				-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	252	21.95	22.01				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	343	22.75	22.81				-
SINGLE STOCK FUTURE (EABL)										
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	70	137.85	137.85				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	161	142.75	142.75				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	252	143.20	132.50				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	343	148.40	137.35				-
SINGLE STOCK FUTURE (BATK)										
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	70	437.60	437.60				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	161	453.20	453.20				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	252	462.70	463.70				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	343	479.55	480.60				-
SINGLE STOCK FUTURE (ABSA)										
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	70	12.26	12.26				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	161	12.70	12.70				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	252	13.17	13.17				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	343	13.65	13.65				-
SINGLE STOCK FUTURE (NCBA)										
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	70	38.64	38.64				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	161	40.02	40.02				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	252	42.86	42.87				-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	343	44.42	44.44				-
SINGLE STOCK FUTURE (COOP)										
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	70	12.26	12.26				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	161	12.70	12.70				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	252	12.78	12.78				-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	343	13.25	13.25				-
SINGLE STOCK FUTURE (SCBK)										
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	70	160.80	160.80				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	161	166.55	166.55				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	252	173.10	173.20				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	343	179.40	179.50				-
SINGLE STOCK FUTURE (IMHP)										
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	70	18.41	18.41				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	161	19.07	19.07				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	252	19.72	19.73				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	343	20.44	20.45				-

Total Volumes	
Today	Previous
5	3

Total Value	
Today	Previous
114,680	64,370

Total Open Interest	
Today	Previous
72	70

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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