

## 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 19, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	63	2,500	2,502			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	154	2,567	2,570			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	245	2,635	2,637			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	336	2,705	2,708			-
INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	63	2,500	2,502			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	154	2,567	2,570			2
20-Jun-24	KE9400002640	June 16, 2023	June 20, 2024	245	2,635	2,637			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	336	2,705	2,708			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	63	13.70	13.80	2	27,410	47
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	154	16.02	16.02			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	245	15.16	15.17			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	336	15.71	15.72			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	63	38.43	38.43			4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	154	39.81	39.81			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	245	40.93	40.67			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	336	42.42	42.15			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	63	19.02	19.95	19	361,400	20
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	154	22.85	22.85			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	245	20.79	20.96			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	336	21.54	21.72			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	63	137.85	137.85			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	154	142.75	142.75			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	245	145.30	148.35			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	336	150.55	153.75			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	63	437.60	437.60			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	154	453.20	453.20			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	245	466.90	467.10			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	336	483.95	484.10			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	63	12.26	12.26			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	154	12.70	12.70			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	245	13.13	13.19			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	336	13.61	13.67			-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	63	38.64	38.64			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	154	40.02	40.02			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	245	43.73	43.52			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	336	45.32	45.11			-
SINGLE STOCK FUTURE (COOP)									
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	63	12.26	12.26			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	154	12.70	12.70			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	245	12.74	12.75			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	336	13.21	13.21			-
SINGLE STOCK FUTURE (SCBK)									
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	63	160.80	160.80			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	154	166.55	166.55			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	245	169.30	170.50			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	336	175.50	176.70			-
SINGLE STOCK FUTURE (IMHP)									
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	63	18.41	18.41			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	154	19.07	19.07			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	245	19.45	19.07			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	336	20.16	19.76			-

Total Volumes	
Today	Previous
21	60

Total Value	
Today	Previous
388,810	920,280

Total Open Interest	
Today	Previous
75	85

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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