

## 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 23, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	59	2.488	2.500			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	150	2.555	2.567			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	241	2.622	2.635			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	332	2.692	2.705			-
INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	59	2.488	2.500			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	150	2.555	2.567			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	241	2.622	2.635			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	332	2.692	2.705			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	59	13.55	13.70	5	67.750	49
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	150	16.02	16.02			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	241	14.92	15.16			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	332	15.46	15.71			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	59	38.43	38.43			4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	150	39.81	39.81			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	241	40.59	40.93			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	332	42.07	42.42			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	59	22.06	19.02			20
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	150	22.85	22.85			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	241	20.75	20.79			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	332	21.51	21.54			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	59	137.85	137.85			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	150	142.75	142.75			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	241	144.50	145.30			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	332	149.75	150.55			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	59	437.60	437.60			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	150	453.20	453.20			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	241	459.60	466.90			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	332	476.35	483.95			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	59	12.26	12.26			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	150	12.70	12.70			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	241	13.11	13.13			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	332	13.59	13.61			-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	59	38.64	38.64			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	150	40.02	40.02			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	241	43.38	43.73			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	332	44.96	45.32			-
SINGLE STOCK FUTURE (COOP)									
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	59	12.26	12.26			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	150	12.70	12.70			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	241	12.72	12.74			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	332	13.19	13.21			-
SINGLE STOCK FUTURE (SCBK)									
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	59	160.80	160.80			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	150	166.55	166.55			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	241	168.75	169.30			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	332	174.90	175.50			-
SINGLE STOCK FUTURE (IMHP)									
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	59	18.41	18.41			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	150	19.07	19.07			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	241	19.64	19.45			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	332	20.35	20.16			-

Total Volumes	
Today	Previous
5	21

Total Value	
Today	Previous
67,750	388,810

Total Open Interest	
Today	Previous
77	75

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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