

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 25, 2023
INDEX (N25I)										
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	57	2.451	2.465				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	148	2.517	2.532				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	239	2.583	2.598				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	330	2.652	2.667				-
INDEX (25MN)										
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	57	2.451	2.465				2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	148	2.517	2.532				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	239	2.583	2.598				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	330	2.652	2.667				-
SINGLE STOCK FUTURE (SCOM)										
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	57	12.29	12.61	24	295,150		41
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	148	16.02	16.02				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	239	13.70	14.25				-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	330	14.20	14.77				-
SINGLE STOCK FUTURE (EQTY)										
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	57	38.43	38.43				4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	148	39.81	39.81				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	239	41.60	40.63				-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	330	43.11	42.11				-
SINGLE STOCK FUTURE (KCBG)										
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	57	19.85	22.06	3	59,550		19
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	148	22.85	22.85				-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	239	20.30	20.69				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	330	21.04	21.44				-
SINGLE STOCK FUTURE (EABL)										
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	57	137.85	137.85				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	148	142.75	142.75				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	239	144.95	144.15				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	330	150.20	149.40				-
SINGLE STOCK FUTURE (BATK)										
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	57	437.60	437.60				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	148	453.20	453.20				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	239	458.70	456.95				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	330	475.40	473.60				-
SINGLE STOCK FUTURE (ABSA)										
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	57	12.26	12.26				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	148	12.70	12.70				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	239	12.93	13.10				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	330	13.40	13.58				-
SINGLE STOCK FUTURE (NCBA)										
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	57	38.64	38.64				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	148	40.02	40.02				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	239	43.30	43.53				-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	330	44.87	45.12				-
SINGLE STOCK FUTURE (COOP)										
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	57	12.26	12.26				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	148	12.70	12.70				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	239	12.71	12.72				-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	330	13.18	13.18				-
SINGLE STOCK FUTURE (SCBK)										
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	57	160.80	160.80				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	148	166.55	166.55				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	239	168.35	168.70				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	330	174.50	174.85				-
SINGLE STOCK FUTURE (IMHP)										
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	57	18.41	18.41				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	148	19.07	19.07				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	239	19.18	19.41				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	330	19.98	20.12				-

Total Volumes	
Today	Previous
27	29

Total Value	
Today	Previous
354,700	365,700

Total Open Interest	
Today	Previous
68	53

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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