

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 26, 2023
INDEX (N25I)										
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	56	2,438	2,451				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	147	2,504	2,517				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	238	2,570	2,583				-
19-Sep-24	KE94000004090	September 22, 2023	September 19, 2024	329	2,638	2,652				-
INDEX (25MN)										
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	56	2,438	2,451				2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	147	2,504	2,517				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	238	2,570	2,583				-
19-Sep-24	KE94000003985	September 22, 2023	September 19, 2024	329	2,638	2,652				-
SINGLE STOCK FUTURE (SCOM)										
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	56	12.45	12.29	1	12,450		42
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	147	16.02	16.02				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	238	13.64	13.70				-
19-Sep-24	KE94000004108	September 22, 2023	September 19, 2024	329	14.14	14.20				-
SINGLE STOCK FUTURE (EQTY)										
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	56	38.43	38.43				4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	147	39.81	39.81				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	238	41.09	41.60				-
19-Sep-24	KE94000004322	September 22, 2023	September 19, 2024	329	42.58	43.11				-
SINGLE STOCK FUTURE (KCBG)										
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	56	22.06	19.85				19
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	147	22.85	22.85				-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	238	19.90	20.30				-
19-Sep-24	KE94000004215	September 22, 2023	September 19, 2024	329	20.63	21.04				-
SINGLE STOCK FUTURE (EABL)										
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	56	137.85	137.85				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	147	142.75	142.75				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	238	144.05	144.95				-
19-Sep-24	KE94000004546	September 22, 2023	September 19, 2024	329	149.30	150.20				-
SINGLE STOCK FUTURE (BATK)										
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	56	437.60	437.60				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	147	453.20	453.20				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	238	457.40	458.70				-
19-Sep-24	KE94000004652	September 22, 2023	September 19, 2024	329	474.10	475.40				-
SINGLE STOCK FUTURE (ABSA)										
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	56	12.26	12.26				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	147	12.70	12.70				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	238	12.98	12.93				-
19-Sep-24	KE94000004439	September 22, 2023	September 19, 2024	329	13.46	13.40				-
SINGLE STOCK FUTURE (NCBA)										
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	56	38.64	38.64				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	147	40.02	40.02				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	238	42.62	43.30				-
19-Sep-24	KE94000004769	September 22, 2023	September 19, 2024	329	44.17	44.87				-
SINGLE STOCK FUTURE (COOP)										
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	56	12.26	12.26				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	147	12.70	12.70				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	238	12.87	12.71				-
19-Sep-24	KE94000004876	September 22, 2023	September 19, 2024	329	13.34	13.18				-
SINGLE STOCK FUTURE (SCBK)										
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	56	160.80	160.80				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	147	166.55	166.55				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	238	166.90	168.35				-
19-Sep-24	KE94000004983	September 22, 2023	September 19, 2024	329	173.00	174.50				-
SINGLE STOCK FUTURE (IMHP)										
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	56	18.41	18.41				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	147	19.07	19.07				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	238	19.17	19.18				-
19-Sep-24	KE94000005097	September 22, 2023	September 19, 2024	329	19.87	19.88				-

Total Volumes	
Today	Previous
1	27

Total Value	
Today	Previous
12,450	354,700

Total Open Interest	
Today	Previous
69	68

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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