

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 31, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	51	2,400	2,411			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	142	2,466	2,477			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	233	2,531	2,543			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	324	2,600	2,612			-
INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	51	2,400	2,411			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	142	2,466	2,477			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	233	2,531	2,543			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	324	2,600	2,612			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	51	12.20	12.52	2	24,400	54
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	142	13.15	13.21			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	233	13.63	13.69			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	324	14.13	14.19			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	51	38.24	38.72			4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	142	39.66	40.16			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	233	41.10	41.61			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	324	42.62	43.15			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	51	16.00	17.00	19	304,000	26
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	142	17.00	18.03	10	170,000	10
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	233	18.08	18.69			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	324	18.74	19.38			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	51	129.05	129.40			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	142	133.85	134.20			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	233	138.70	139.05			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	324	143.85	144.20			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	51	428.50	427.40			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	142	444.40	443.25			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	233	460.50	459.30			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	324	477.50	476.30			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	51	11.76	11.92			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	142	12.20	12.36			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	233	12.64	12.81			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	324	13.11	13.28			-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	51	39.26	38.00			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	142	40.72	39.42			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	233	42.19	40.84			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	324	43.75	42.35			-
SINGLE STOCK FUTURE (COOP)									
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	51	11.92	11.87			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	142	12.36	12.31			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	233	12.81	12.76			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	324	13.28	13.23			-
SINGLE STOCK FUTURE (SCBK)									
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	51	159.55	155.45	10	159,550	10
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	142	158.80	161.25			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	233	164.55	167.10			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	324	170.65	173.25			-
SINGLE STOCK FUTURE (IMHP)									
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	51	17.37	17.83			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	142	18.01	18.49			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	233	18.66	19.16			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	324	19.35	19.87			-

Total Volumes	
Today	Previous
41	8

Total Value	
Today	Previous
657,950	109,150

Total Open Interest	
Today	Previous
108	77

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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