

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 28, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	84	2,532	2,545			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	175	2,598	2,612			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	266	2,667	2,681			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	357	2,739	2,753			-
INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	84	2,532	2,545			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	175	2,598	2,612			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	266	2,667	2,681			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	357	2,739	2,753			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	84	14.70	14.79	4	58,810	8
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	175	16.02	16.02			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	266	16.17	16.29			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	357	16.77	16.89			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	84	36.00	38.43	1	36,000	1
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	175	39.81	39.81			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	266	39.82	40.11			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	357	41.29	41.59			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	84	21.66	22.06	11	238,350	13
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	175	22.85	22.85			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	266	22.07	23.25			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	357	22.89	24.10			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	84	137.85	137.85			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	175	142.75	142.75			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	266	143.15	143.20			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	357	148.45	148.50			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	84	437.60	437.60			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	175	453.20	453.20			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	266	462.15	464.85			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	357	479.20	482.00			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	84	12.26	12.26			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	175	12.70	12.70			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	266	13.13	13.02			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	357	13.61	13.50			-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	84	38.64	38.64			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	175	40.02	40.02			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	266	41.76	41.61			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	357	43.30	43.14			-

Total Volumes	
Today	Previous
16	5

Total Value	
Today	Previous
333,160	73,950

Total Open Interest	
Today	Previous
26	14

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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