

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 29, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	83	2,529	2,532			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	174	2,595	2,598			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	265	2,662	2,667			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	356	2,732	2,739			-
INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	83	2,529	2,532			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	174	2,595	2,598			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	265	2,662	2,667			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	356	2,732	2,739			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	83	14.60	14.70	13	189,850	18
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	174	16.02	16.02			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	265	16.16	16.17			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	356	16.74	16.77			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	83	38.43	36.00			1
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	174	39.81	39.81			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	265	39.35	39.82			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	356	40.76	41.29			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	83	21.67	21.66	6	130,020	15
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	174	22.85	22.85			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	265	22.00	22.07			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	356	22.79	22.89			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	83	137.85	137.85			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	174	142.75	142.75			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	265	144.95	143.15			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	356	150.20	148.45			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	83	437.60	437.60			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	174	453.20	453.20			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	265	462.90	462.15			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	356	479.50	479.20			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	83	12.26	12.26			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	174	12.70	12.70			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	265	13.23	13.13			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	356	13.70	13.61			-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	83	38.64	38.64			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	174	40.02	40.02			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	265	41.89	41.76			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	356	43.40	43.30			-
SINGLE STOCK FUTURE (COOP)									
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	83	12.26	12.26			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	174	12.70	12.70			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	265	13.06	13.13			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	356	13.53	13.61			-
SINGLE STOCK FUTURE (SCBK)									
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	83	160.80	160.80			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	174	166.55	166.55			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	265	176.15	174.90			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	356	182.50	181.35			-
SINGLE STOCK FUTURE (IMHP)									
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	83	17.80	17.80			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	174	18.41	18.41			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	265	19.04	19.04			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	356	19.71	19.71			-

Total Volumes	
Today	Previous
19	16

Total Value	
Today	Previous
319,870	333,160

Total Open Interest	
Today	Previous
38	26

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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