

## DERIVATIVES PRICELIST

Derivatives Risk										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
INDEX (N25I)										January 4, 2024
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	77	2.478	2.466				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	168	2.550	2.538				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	259	2.622	2.610				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	350	2.698	2.685				-
INDEX (25MN)										
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	77	2.478	2.466				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	168	2.550	2.538				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	259	2.622	2.610				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	350	2.698	2.685				-
SINGLE STOCK FUTURE (SCOM)										
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	77	13.72	13.50	2	27,450		2
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	168	13.96	14.02				-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	259	13.85	13.91				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	350	14.38	14.45				-
SINGLE STOCK FUTURE (EQTY)										
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	77	36.75	36.72				30
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	168	34.11	34.08				-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	259	35.41	35.37				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	350	36.77	36.73				-
SINGLE STOCK FUTURE (KCBG)										
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	77	23.40	22.64				1
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	168	23.27	23.39				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	259	24.15	24.28				-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	350	25.08	25.21				-
SINGLE STOCK FUTURE (EABL)										
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	77	123.00	120.45				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	168	127.70	125.10				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	259	131.30	128.60				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	350	136.35	133.50				-
SINGLE STOCK FUTURE (BATK)										
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	77	441.75	438.30				4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	168	406.20	402.65				-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	259	416.55	412.85				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	350	432.55	428.70				-
SINGLE STOCK FUTURE (ABSA)										
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	77	11.91	12.05				1
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	168	11.19	11.09				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	259	11.62	11.51				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	350	11.85	11.74				-
SINGLE STOCK FUTURE (NCBA)										
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	77	39.64	39.24				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	168	38.86	38.45				-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	259	40.34	39.91				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	350	41.89	41.44				-
SINGLE STOCK FUTURE (COOP)										
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	77	11.60	12.00				1
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	168	10.53	10.48				-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	259	10.93	10.88				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	350	11.35	11.29				-
SINGLE STOCK FUTURE (SCBK)										
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	77	166.20	169.65				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	168	156.20	159.75				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	259	162.15	165.85				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	350	162.35	166.20				-
SINGLE STOCK FUTURE (IMHP)										
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	77	18.04	18.05				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	168	16.43	16.44				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	259	17.05	17.06				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	350	17.71	17.71				-

Total Volumes	
Today	Previous
2	12

Total Value	
Today	Previous
27,450	250,450

Total Open Interest	
Today	Previous
41	39

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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