

DERIVATIVES PRICELIST									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									August 7, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	45	2,790	2,794			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	136	2,837	2,841			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	227	2,893	2,898			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	318	2,957	2,962			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	45	2,790	2,794			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	136	2,837	2,841			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	227	2,893	2,898			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	318	2,957	2,962			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	45	17.04	17.10			15
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	136	17.51	17.58			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	227	18.04	18.11			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	318	18.63	18.70			-
SINGLE STOCK FUTURE (EGTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	45	41.70	41.74			3
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	136	42.86	42.90			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	227	44.16	44.21			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	318	45.60	45.64			-
SINGLE STOCK FUTURE (KC&G)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	45	30.51	29.06			33
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	136	30.35	29.76			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	227	31.28	30.67			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	318	32.30	31.66			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	45	145.95	144.30			5
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	136	150.00	148.30			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	227	154.55	152.85			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	318	159.60	157.80			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	45	437.35	437.80			11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	136	449.45	449.90			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	227	463.20	463.65			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	318	478.20	478.70			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	45	12.46	12.42			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	136	12.81	12.77			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	227	13.20	13.16			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	318	13.63	13.59			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	45	39.24	40.45			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	136	40.32	41.57			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	227	41.55	42.84			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	318	42.90	44.23			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	45	12.21	12.27			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	136	12.54	12.61			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	227	12.93	12.99			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	318	13.35	13.41			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	45	168.05	168.50			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	136	166.70	167.15			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	227	171.80	172.25			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	318	177.35	177.85			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	45	19.33	19.34			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	136	19.86	19.88			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	227	20.47	20.49			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	318	21.13	21.15			-

Total Volumes	
Today	Previous
3	3

Total Value	
Today	Previous
-	87 200

Total Open Interest	
Today	Previous
70	70

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

INDEX-100

**Nominal:**

MINI-INDEX - 10

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