

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 15, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	37	2.694	2.712			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	128	2.751	2.769			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	219	2.812	2.830			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	310	2.871	2.890			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	37	2.694	2.712			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	128	2.751	2.769			-
21-Mar-24	KE9400001528	March 17, 2023	March 21, 2024	219	2.812	2.830			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	310	2.871	2.890			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	37	16.01	16.14	4	64,040	16
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	128	16.61	16.61			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	219	17.15	17.15			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	310	17.69	17.69			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	37	41.21	41.53			18
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	128	42.51	42.84			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	219	43.89	44.23			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	310	45.28	45.63			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	37	28.96	29.05	1	28,960	35
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	128	28.35	28.78			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	219	29.27	29.71			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	310	30.19	30.65			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	37	135.45	137.50			5
21-Dec-23	KE9100008012	December 16, 2022	December 21, 2023	128	139.70	141.85			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	219	144.25	146.45			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	310	148.80	151.05			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	37	430.00	435.55	1	43,000	12
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	128	443.95	449.30			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	219	458.35	463.90			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	310	472.80	478.50			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	37	12.10	12.16			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	128	12.49	12.54			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	219	12.89	12.95			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	310	13.30	13.36			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004638	September 16, 2022	September 21, 2023	37	37.18	37.50			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	128	38.36	38.69			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	219	39.60	39.94			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	310	40.85	41.20			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	37	11.85	11.90			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	128	12.22	12.28			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	219	12.62	12.68			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	310	13.02	13.08			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	37	165.55	167.65			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	128	164.75	166.90			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	219	170.10	172.30			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	310	175.45	177.75			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	37	19.19	18.79			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	128	19.79	19.38			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	219	20.44	20.01			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	310	21.08	20.64			-

Total Volumes	
Today	Previous
6	6

Total Value	
Today	Previous
136.000	109.790

Total Open Interest	
Today	Previous
89	87

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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