

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 17, 2023	
INDEX (N25I)										
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	35	2.668	2.646				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	126	2.724	2.702				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	217	2.785	2.761				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	308	2.843	2.819				-
INDEX (25MN)										
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	35	2.668	2.646				1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	126	2.724	2.702				2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	217	2.785	2.761				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	308	2.843	2.819				-
SINGLE STOCK FUTURE (SCOM)										
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	35	15.75	15.42	3	47,250		49
21-Dec-23	KE9100007823	December 16, 2022	December 21, 2023	126	16.65	15.66				-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	217	17.19	16.17				-
20-Jun-24	KE9400002787	June 16, 2023	June 20, 2024	308	17.73	16.68				-
SINGLE STOCK FUTURE (EQTY)										
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	35	41.24	41.15				18
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	126	42.54	42.45				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	217	43.92	43.82				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	308	45.30	45.21				-
SINGLE STOCK FUTURE (KCBG)										
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	35	27.02	28.09	4	108,100		35
21-Dec-23	KE9100008079	December 16, 2022	December 21, 2023	126	27.86	27.97				-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	217	28.76	28.88				-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	308	29.67	29.79				-
SINGLE STOCK FUTURE (EABL)										
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	35	132.80	132.85				10
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	126	137.00	134.15				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	217	141.45	138.55				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	308	145.90	142.90				-
SINGLE STOCK FUTURE (BATK)										
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	35	424.50	425.15				12
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	126	437.90	438.55				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	217	452.10	452.80				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	308	466.35	467.05				-
SINGLE STOCK FUTURE (ABSA)										
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	35	11.89	12.00				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	126	12.27	12.38				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	217	12.67	12.78				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	308	13.07	13.18				-
SINGLE STOCK FUTURE (NCBA)										
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	35	37.41	37.47				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	126	38.59	38.66				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	217	39.84	39.91				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	308	41.10	41.17				-
SINGLE STOCK FUTURE (COOP)										
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	35	11.74	11.84				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	126	12.11	12.22				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	217	12.50	12.61				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	308	12.90	13.01				-
SINGLE STOCK FUTURE (SCBK)										
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	35	161.40	165.25				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	126	160.45	164.45				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	217	165.65	169.80				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	308	170.90	175.15				-
SINGLE STOCK FUTURE (IMHP)										
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	35	18.72	18.98				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	126	19.31	19.58				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	217	19.94	20.21				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	308	20.57	20.85				-

Total Volumes	
Today	Previous
7	45

Total Value	
Today	Previous
155.350	704.945

Total Open Interest	
Today	Previous
129	130

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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