

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 23, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	29	2,589	2,604			-
21-Dec-23	KE910000765	December 16, 2022	December 21, 2023	120	2,650	2,665			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	211	2,706	2,722			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	302	2,769	2,785			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	29	2,589	2,604			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	120	2,650	2,665			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	211	2,706	2,722			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	302	2,769	2,785			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	29	15.82	16.00	4	63,300	49
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	120	16.21	16.58			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	211	16.72	17.10			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	302	17.28	17.67			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	29	39.78	40.50			21
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	120	41.12	40.82			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	211	42.41	42.11			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	302	43.84	43.52			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	29	27.12	27.18			33
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	120	27.03	27.09			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	211	27.88	27.95			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	302	28.82	28.89			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	29	129.05	125.05	5	64,525	5
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	120	130.00	129.25			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	211	134.10	133.35			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	302	138.60	137.85			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	29	425.75	427.35			12
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	120	440.05	441.80			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	211	453.95	455.75			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	302	469.15	471.00			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	29	11.70	11.65			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	120	12.09	12.04			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	211	12.47	12.42			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	302	12.89	12.84			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	29	34.65	36.88			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	120	35.82	38.12			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	211	36.95	39.33			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	302	38.19	40.65			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	29	11.60	11.60			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	120	11.99	11.99			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	211	12.36	12.37			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	302	12.78	12.78			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	29	161.30	160.35			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	120	160.75	159.75			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	211	165.80	164.80			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	302	171.35	170.30			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	29	18.30	18.41			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	120	18.92	19.03			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	211	19.51	19.63			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	302	20.17	20.29			-

Total Volumes	
Today	Previous
9	5

Total Value	
Today	Previous
127,825	153,500

Total Open Interest	
Today	Previous
125	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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