

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 28, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	24	2,576	2,580			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	115	2,635	2,639			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	206	2,692	2,697			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	297	2,757	2,762			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	24	2,576	2,580			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	115	2,635	2,639			2
21-Mar-24	KE9400001528	March 17, 2023	March 21, 2024	206	2,692	2,697			-
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	297	2,757	2,762			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	24	15.52	15.78	2	31,050	48
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	115	16.09	16.16			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	206	16.60	16.67			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	297	17.17	17.24			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	24	39.85	39.84			21
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	115	41.18	41.17			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	206	42.49	42.49			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	297	43.94	43.94			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	24	25.04	25.24	4	100,190	21
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	115	23.78	23.80			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	206	24.53	24.56			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	297	25.37	25.40			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	24	134.50	134.15			5
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	115	139.00	138.60			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	206	143.40	143.05			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	297	148.30	147.95			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	24	421.45	423.65			12
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	115	435.45	437.75			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	206	449.35	451.70			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	297	464.70	467.15			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	24	11.09	11.00			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	115	11.45	11.36			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	206	11.82	11.73			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	297	12.22	12.13			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	24	36.74	36.63			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	115	37.96	37.85			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	206	39.18	39.06			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	297	40.51	40.39			-

Total Volumes	
Today	Previous
6	17

Total Value	
Today	Previous
131,240	381,860

Total Open Interest	
Today	Previous
112	113

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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