

## 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 30, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	22	2.593	2.578			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	113	2.653	2.637			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	204	2.710	2.694			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	295	2.775	2.759			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	22	2.593	2.578			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	113	2.653	2.637			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	204	2.710	2.694			-
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	295	2.775	2.759			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	22	15.70	15.56	7	109.950	49
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	113	16.13	16.08			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	204	16.64	16.59			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	295	17.21	17.16			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	22	39.78	39.79			21
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	113	41.10	41.11			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	204	42.41	42.42			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	295	43.86	43.87			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	22	24.28	24.66	4	97.150	22
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	113	23.71	23.72			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	204	24.46	24.47			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	295	25.30	25.31			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	22	134.45	132.45			5
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	113	138.90	136.85			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	204	143.30	141.20			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	295	148.20	146.05			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	22	422.45	420.00			11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	113	436.45	435.85			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	204	450.35	449.70			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	295	465.75	465.05			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	22	11.38	11.23			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	113	11.76	11.61			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	204	12.13	11.98			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	295	12.55	12.39			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004638	September 16, 2022	September 21, 2023	22	37.32	37.08			-
21-Dec-23	KE9100008453	December 16, 2022	December 21, 2023	113	38.56	38.32			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	204	39.79	39.54			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	295	41.15	40.89			-

Total Volumes	
Today	Previous
11	8

Total Value	
Today	Previous
207.100	178.270

Total Open Interest	
Today	Previous
113	114

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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