

DERIVATIVES PRICELIST									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									September 7, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	14	2.552	2.563			-
21-Dec-23	KE910000765	December 16, 2022	December 21, 2023	105	2.612	2.624			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	196	2.671	2.683			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	287	2.730	2.743			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	14	2.552	2.563			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	105	2.612	2.624			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	196	2.671	2.683			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	287	2.730	2.743			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	14	15.45	15.58	1	15,450	35
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	105	15.83	15.68			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	196	16.36	16.20			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	287	16.89	16.73			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	14	37.72	38.89			20
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	105	38.99	40.20			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	196	40.27	41.52			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	287	41.58	42.87			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	14	23.51	23.46			22
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	105	23.29	23.25			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	196	24.06	24.01			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	287	24.84	24.79			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	14	129.30	130.35			3
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	105	133.65	134.75			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	196	138.05	139.20			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	287	142.55	143.70			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	14	419.85	420.15			11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	105	434.00	434.15			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	196	448.30	448.45			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	287	462.85	463.00			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	14	11.60	11.61			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	105	11.99	12.00			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	196	12.39	12.39			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	287	12.79	12.79			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	14	38.18	38.14			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	105	39.46	39.43			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	196	40.76	40.72			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	287	42.08	42.04			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	14	11.90	11.96			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	105	12.30	12.36			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	196	12.71	12.77			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	287	13.12	13.18			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	14	160.70	160.75			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	105	160.10	160.15			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	196	165.35	165.45			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	287	170.75	170.80			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	14	17.98	17.99			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	105	18.59	18.59			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	196	19.20	19.20			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	287	19.82	19.83			-

Total Volumes	
Today	Previous
1	37

Total Value	
Today	Previous
15.450	603.215

Total Open Interest	
Today	Previous
96	97

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:**

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