

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 11, 2023
INDEX (N25I)										
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	10	2,568	2,556				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	101	2,630	2,618				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	192	2,694	2,682				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	283	2,764	2,752				-
INDEX (25MN)										
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	10	2,568	2,556				1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	101	2,630	2,618				2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	192	2,694	2,682				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	283	2,764	2,752				-
SINGLE STOCK FUTURE (SCOM)										
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	10	15.46	15.54	8	123,700		35
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	101	16.34	16.10				-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	192	16.90	16.66				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	283	17.51	17.25				-
SINGLE STOCK FUTURE (EQTY)										
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	10	37.62	37.36				20
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	101	38.91	38.64				-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	192	40.25	39.97				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	283	41.69	41.41				-
SINGLE STOCK FUTURE (KCBG)										
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	10	23.53	23.46				19
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	101	23.33	23.25				-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	192	24.13	24.05				-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	283	24.99	24.91				-
SINGLE STOCK FUTURE (EABL)										
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	10	129.65	130.05				3
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	101	134.10	134.50				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	192	138.70	139.15				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	283	143.70	144.15				-
SINGLE STOCK FUTURE (BATK)										
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	10	422.60	422.75				11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	101	437.05	437.25				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	192	452.10	452.35				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	283	468.30	468.60				-
SINGLE STOCK FUTURE (ABSA)										
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	10	11.69	11.60				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	101	12.09	12.00				-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	192	12.50	12.41				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	283	12.95	12.86				-
SINGLE STOCK FUTURE (NCBA)										
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	10	38.53	38.17				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	101	39.84	39.48				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	192	41.22	40.84				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	283	42.69	42.30				-
SINGLE STOCK FUTURE (COOP)										
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	10	11.74	11.85				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	101	12.14	12.26				-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	192	12.56	12.68				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	283	13.01	13.13				-
SINGLE STOCK FUTURE (SCBK)										
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	10	161.50	163.15				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	101	161.00	162.75				-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	192	166.55	168.35				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	283	172.55	174.40				-
SINGLE STOCK FUTURE (IMHP)										
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	10	17.96	17.98				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	101	18.57	18.59				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	192	19.21	19.23				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	283	19.90	19.92				-

Total Volumes	
Today	Previous
8	25

Total Value	
Today	Previous
123 700	547 000

Total Open Interest	
Today	Previous
93	93

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:

INDEX-100
MINI-INDEX - 10

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