

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 20, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	1	2.523	2.536			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	92	2.584	2.598			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	183	2.646	2.660			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	274	2.713	2.728			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	1	2.523	2.536			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	92	2.584	2.598			2
21-Mar-24	KE9400001528	March 17, 2023	March 21, 2024	183	2.646	2.660			-
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	274	2.713	2.728			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	1	15.31	15.41	9	137,800	22
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	92	15.52	15.94			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	183	16.05	16.48			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	274	16.61	17.06			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	1	37.01	37.02			24
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	92	38.29	38.30			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	183	39.58	39.60			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	274	40.98	40.99			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	1	22.36	22.36			19
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	92	22.12	22.13			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	183	22.87	22.88			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	274	23.68	23.69			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	1	134.00	134.05			3
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	92	138.65	138.70			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	183	143.35	143.40			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	274	148.40	148.45			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	1	420.10	420.50			11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	92	434.60	435.00			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	183	449.30	449.75			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	274	465.15	465.60			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	1	11.75	11.61			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	92	12.16	12.01			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	183	12.57	12.42			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	274	13.01	12.85			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	1	37.16	37.32			2
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	92	38.44	38.61			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	183	39.75	39.92			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	274	41.14	41.33			-
SINGLE STOCK FUTURE (

Total Volumes	
Today	Previous
9	-

Total Value	
Today	Previous
137.800	-

Total Open Interest	
Today	Previous
87	90

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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