

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25)									
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	20	3.075	3.077			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	111	3.122	3.132			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	202	3.175	3.192			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	293	3.241	3.265			-
INDEX (25MN)									
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	20	3.075	3.077			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	111	3.122	3.132			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	202	3.175	3.192			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	293	3.241	3.265			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	20	15.08	14.49	11	165,900	71
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	111	14.90	14.91	60	894,000	74
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	202	15.93	15.36			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	293	16.43	15.88			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	20	45.27	44.64			2
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	111	46.49	46.00			8
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	202	47.79	47.31			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	293	49.30	48.90			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	20	38.50	38.75	5	192,500	93
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	111	38.76	39.87	20	775,200	118
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	202	40.78	41.07			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	293	42.07	42.43			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	20	166.75	175.10			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	111	171.20	180.15			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	202	176.00	185.60			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	293	181.55	191.80			-
SINGLE STOCK FUTURE (BATA)									
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	20	352.10	351.75			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	111	361.55	361.90			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	202	371.65	372.85			-
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	293	383.45	385.30			-
SINGLE STOCK FUTURE (ABSA)									
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	20	15.04	15.55			1
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	111	15.44	16.00			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	202	15.88	16.48			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	293	16.38	17.03			-
SINGLE STOCK FUTURE (NCBA)									
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	20	43.00	43.83	1	43,000	6
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	111	44.57	45.10			4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	202	45.82	46.46			-
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	293	47.27	48.01			-
SINGLE STOCK FUTURE (COOP)									
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	20	13.88	13.94			7
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	111	14.26	14.34			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	202	14.65	14.78			-
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	293	15.12	15.27			-
SINGLE STOCK FUTURE (SCBK)									
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	20	238.70	236.30			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	111	245.10	243.10			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	202	251.95	250.45			-
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	293	259.95	258.80			-
SINGLE STOCK FUTURE (IMHP)									
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	20	30.28	30.25			3
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	111	31.09	31.12			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	202	31.96	32.06			-
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	293	32.98	33.13			-

Total Volumes	
Today	Previous
97	9

Total Value	
Today	Previous
2,070,600	414,000

Total Open Interest	
Today	Previous
387	330

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.

Nominal:

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MINI-INDEX - 10

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