

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 (N25I)									
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	27	3.196	3.191			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	118	3.241	3.236			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	216	3.293	3.287			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	307	3.345	3.339			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	27	3.196	3.191			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	118	3.241	3.236			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	216	3.293	3.287			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	307	3.345	3.339			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	27	23.77	23.73			42
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	118	23.72	23.67			132
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	216	22.84	22.78			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	307	23.45	23.10			16
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	27	46.69	46.61			20
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	118	44.85	44.76			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	216	46.09	45.99			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	307	47.32	47.22			2
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	27	38.75	38.86			23
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	118	39.73	39.84			31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	216	40.83	40.94			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	307	41.92	42.03			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	27	178.70	178.70	2	35,740	33
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	118	181.90	183.20			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	216	186.90	188.25			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	307	191.90	193.25			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	27	482.20	447.45			16
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	118	443.70	407.95			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	216	456.00	419.25			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	307	468.20	430.45			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	27	12.62	12.42			28
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	118	12.93	12.88			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	216	13.29	13.28			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	307	13.65	13.59			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	27	37.54	37.76			11
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	118	38.49	38.70			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	216	39.56	39.77			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	307	40.61	40.83			-</

Total Volumes	
Today	Previous
3	2

Total Value	
Today	Previous
48 320	37 520

Total Open Interest	
Today	Previous
377	378

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.

SSF- 1000 below Kes.100

100 above Kes.100

INDEX-100

Nominal:

INDEX-100
MINI-INDEX - 10

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