

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 4, 2023
INDEX (N25I)									
16-Mar-23	KE70000008214	March 18, 2022	March 16, 2023	71	3.153	3.162			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	162	3.199	3.208			-
21-Sep-23	KE8000003367	September 16, 2022	September 21, 2023	260	3.249	3.258			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	351	3.299	3.309			-
INDEX (25MN)									
16-Mar-23	KE70000009105	March 18, 2022	March 16, 2023	71	3.153	3.162			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	162	3.199	3.208			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	260	3.249	3.258			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	351	3.299	3.309			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE70000008438	March 18, 2022	March 16, 2023	71	24.29	24.45			35
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	162	24.25	24.41			49
21-Sep-23	KE8000004076	September 16, 2022	September 21, 2023	260	23.37	23.54			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	351	23.99	24.16			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE70000008545	March 18, 2022	March 16, 2023	71	45.88	45.80			10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	162	44.03	43.94			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	260	45.23	45.14			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	351	46.42	46.33			1
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE70000008768	March 18, 2022	March 16, 2023	71	38.82	38.98			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	162	39.81	39.97			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	260	40.89	41.07			-
21-Dec-23	KE91000008094	December 16, 2022	December 21, 2023	351	41.97	42.14			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE70000008875	March 18, 2022	March 16, 2023	71	167.95	169.05			3
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	162	172.25	173.35			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	260	176.95	178.05			-
21-Dec-23	KE91000008102	December 16, 2022	December 21, 2023	351	181.60	182.75			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE70000008982	March 18, 2022	March 16, 2023	71	466.95	467.60			8
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	162	428.10	428.80			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	260	439.85	440.50			-
21-Dec-23	KE91000008219	December 16, 2022	December 21, 2023	351	451.45	452.10			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE70000009097	March 18, 2022	March 16, 2023	71	12.30	12.40			25
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	162	12.61	12.72			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	260	12.95	13.06			-
21-Dec-23	KE91000008326	December 16, 2022	December 21, 2023	351	13.29	13.41			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	71	39.43	39.59			14
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	162	40.43	40.60			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	260	41.54	41.71			-
21-Dec-23	KE91000008433	December 16, 2022	December 21, 2023	351	42.63	42.80			-

Total Volumes	
Today	Previous

Total Value	
Today	Previous

Total Open Interest	
Today	Previous
186	186

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
MINI-INDEX - 10

Nominal:

INDEX-100
MINI-INDEX - 10

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