

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	KE70000008214	March 18, 2022	March 16, 2023	83	3.159	3.157			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	174	3.204	3.202			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	272	3.254	3.252			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	363	3.305	3.303			-
INDEX (25MN)									
16-Mar-23	KE70000009105	March 18, 2022	March 16, 2023	83	3.159	3.157			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	174	3.204	3.202			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	272	3.254	3.252			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	363	3.305	3.303			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE70000008438	March 18, 2022	March 16, 2023	83	25.09	25.20			35
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	174	25.72	25.83			49
21-Sep-23	KE8000004026	September 16, 2022	September 21, 2023	272	26.42	26.54			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	363	27.12	27.24			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE70000008545	March 18, 2022	March 16, 2023	83	46.15	46.16			10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	174	47.31	47.32			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	272	48.60	48.61			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	363	49.89	49.90			1
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE70000008768	March 18, 2022	March 16, 2023	83	38.75	38.81			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	174	39.73	39.79			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	272	40.82	40.88			-
21-Dec-23	KE91000008094	December 16, 2022	December 21, 2023	363	41.89	41.96			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE70000008875	March 18, 2022	March 16, 2023	83	169.25	170.60			3
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	174	173.55	174.90			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	272	178.30	179.65			-
21-Dec-23	KE91000008102	December 16, 2022	December 21, 2023	363	183.00	184.40			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE70000008982	March 18, 2022	March 16, 2023	83	468.05	468.20			8
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	174	479.85	480.00			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	272	493.00	493.10			-
21-Dec-23	KE91000008219	December 16, 2022	December 21, 2023	363	506.00	506.10			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE70000009097	March 18, 2022	March 16, 2023	83	12.34	12.29			25
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	174	12.65	12.60			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	272	13.00	12.95			-
21-Dec-23	KE91000008326	December 16, 2022	December 21, 2023	363	13.34	13.29			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	83	38.04	37.00			14
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	174	39.00	38.64			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	272	40.06	39.70			-
21-Dec-23	KE91000008433	December 16, 2022	December 21, 2023	363	41.12	40.74			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	83	12.39	12.19			-
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	174	12.70	12.50			-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	272	13.05	12.84			-
21-Dec-23	KE91000008540	December 16, 2022	December 21, 2023	363	13.40	13.18			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	83	146.30	142.80			1
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	174	150.00	146.40			-
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	272	154.10	150.40			-
21-Dec-23	KE91000008656	December 16, 2022	December 21, 2023	363	158.20	154.35			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	83	17.34	17.34			-
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	174	17.77	17.78			-
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	272	18.26	18.26			-
21-Dec-23	KE91000008763	December 16, 2022	December 21, 2023	363	18.74	18.75			-

Total Volumes	
Today	Previous
1	2

Total Value	
Today	Previous
-	74,000

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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