

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	22	3,165	3,173			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	113	3,209	3,217			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	211	3,260	3,268			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	302	3,311	3,320			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	22	3,165	3,173			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	113	3,209	3,217			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	211	3,260	3,268			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	302	3,311	3,320			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	22	23.60	23.55			42
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	113	23.53	23.49			132
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	211	22.64	22.60			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	302	25.20	23.20	1	25,200	15
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	22	46.19	46.45			20
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	113	44.32	44.59			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	211	45.55	45.83			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	302	46.76	47.05			2
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	22	38.61	38.67			23
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	113	39.57	39.63			31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	211	40.66	40.73			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	302	41.74	41.81			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	22	170.95	173.00			33
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	113	175.20	177.30			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	211	180.05	182.20			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	302	184.85	187.05			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	22	465.65	465.25			16
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	113	426.55	426.20			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	211	438.35	438.00			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	302	450.05	449.65			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	22	12.65	12.65			28
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	113	12.97	12.97			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	211	13.33	13.33			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	302	13.68	13.68			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	22	37.10	37.16			11
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	113	38.03	38.09			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	211	39.08	39.14			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	302	40.12	40.18			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	22	12.75	12.65			8
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	113	13.07	12.97			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	211	13.43	13.33			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	302	13.79	13.68			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	22	164.15	163.70			2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	113	168.25	167.80			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	211	172.90	172.40			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	302	177.50	177.00			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	22	17.82	18.08			2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	113	18.27	18.53			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	211	18.77	19.04			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	302	19.27	19.55			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
25,200	-

Total Open Interest	
Today	Previous
376	377

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- 100 below Kes.100

100 above Kes.100

INDEX-100

MINI-INDEX - 10

Nominal:

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