

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 9, 2023
INDEX (N25I)									
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	66	3.179	3.178			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	157	3.225	3.224			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	255	3.276	3.274			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	346	3.327	3.326			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	66	3.179	3.178			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	157	3.225	3.224			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	255	3.276	3.274			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	346	3.327	3.326			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	66	23.70	23.87			35
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	157	23.65	23.82			49
21-Sep-23	KE8000004387	September 16, 2022	September 21, 2023	255	22.76	22.94			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	346	23.36	23.55			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	66	46.18	46.27			10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	157	44.33	44.42			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	255	45.55	45.65			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	346	46.76	46.86			1
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	66	39.63	39.82			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	157	40.64	40.83			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	255	41.75	41.95			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	346	42.86	43.06			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	66	172.80	172.70			3
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	157	177.20	177.10			-
21-Sep-23	KE8000004338	September 16, 2022	September 21, 2023	255	182.05	181.95			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	346	186.90	186.80			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	66	465.55	467.25			8
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	157	426.70	428.40			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	255	438.45	440.20			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	346	450.10	451.90			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	66	12.28	12.24			25
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	157	12.59	12.55			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	255	12.94	12.90			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	346	13.28	13.24			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	66	40.60	40.28			14
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	157	41.63	41.30			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	255	42.77	42.43			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	346	43.90	43.56			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	66	12.58	12.60			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	157	12.90	12.92			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	255	13.26	13.27			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	346	13.61	13.62			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	66	156.00	152.85			1
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	157	160.00	156.75			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	255	164.40	161.05			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	346	168.75	165.30			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	66	17.41	17.67			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	157	17.85	18.12			-
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	255	18.34	18.62			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	346	18.82	19.11			-

Total Volumes	
Today	Previous

Total Value	
Today	Previous

Total Open Interest	
Today	Previous
186	184

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:

MINI-INDEX - 10

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