

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 (N25)									
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	24	2,851	2,844			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	115	2,935	2,928			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	206	3,028	3,021			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	297	3,120	3,113			-
INDEX (25MN)									
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	24	2,851	2,844			5
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	115	2,935	2,928			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	206	3,028	3,021			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	297	3,120	3,113			-
SINGLE STOCK FUTURE (SCOM)									
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	24	15.03	15.14			36
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	115	15.61	15.74			85
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	206	16.26	16.39			-
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	297	16.91	17.04			-
SINGLE STOCK FUTURE (EQTY)									
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	24	40.84	40.89			69
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	115	42.44	42.50			32
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	206	44.19	44.24			-
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	297	45.95	46.01			-
SINGLE STOCK FUTURE (KCBG)									
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	24	31.92	32.26			47
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	115	33.17	32.05			32
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	206	34.53	34.90			100
20-Jun-25	KE9400008214	June 21, 2024	June 19, 2025	297	35.91	36.30			-
SINGLE STOCK FUTURE (EABL)									
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	24	148.25	138.60			-
19-Dec-24	KE9400005746	December 22, 2023	December 19, 2024	115	154.10	144.05			15
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	206	160.40	150.00			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	297	166.85	156.00			-
SINGLE STOCK FUTURE (BATAK)									
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	24	339.60	348.30			5
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	115	352.90	362.00			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	206	367.40	376.90			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	297	382.05	391.95			-
SINGLE STOCK FUTURE (ABSA)									
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	24	14.62	14.34			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	115	15.20	14.90			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	206	15.82	15.51			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	297	16.45	16.13			-
SINGLE STOCK FUTURE (NCBA)									
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	24	42.41	42.40			3
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	115	44.07	44.07			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	206	45.88	45.88			-
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	297	47.71	47.72			-
SINGLE STOCK FUTURE (COOP)									
19-Sep-24	KE9400004874	September 22, 2023	September 19, 2024	24	13.46	13.28			5
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	115	13.99	13.80			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	206	14.57	14.37			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	297	15.15	14.94			-
SINGLE STOCK FUTURE (SCBK)									
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	24	207.20	211.25			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	115	209.30	213.55			1
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	206	217.95	222.30			100
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	297	226.65	231.20			-
SINGLE STOCK FUTURE (IMHP)									
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	24	25.26	28.07			1
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	115	26.25	29.17			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	206	27.33	30.37			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	297	28.42	31.58			-

Total Volumes		Total Value		Total Open Interest	
Today	Previous	Today	Previous	Today	Previous
-	9	-	288,450	404	404

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.

55¢ - 1000 below Kes.100
100 - above Kes.100

Nominal:

INDEX-100
MINI-INDEX - 30

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