

DERIVATIVES PRICELIST

EXPIRATIVES FUTURE CONTRACTS									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
December 13, 2024									
INDEX (N25I)									
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	6	3.248	3.222			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	97	3.289	3.266			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	188	3.331	3.313			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	279	3.396	3.378			-
INDEX (25MN)									
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	6	3.248	3.222			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	97	3.289	3.266			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	188	3.331	3.313			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	279	3.396	3.378			-
SINGLE STOCK FUTURE (SCOM)									
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	6	17.40	17.04	1	17,400	4
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	97	17.44	17.47			14
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	188	17.86	17.92			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	279	18.40	18.46			-
SINGLE STOCK FUTURE (EQTY)									
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	6	48.09	48.57			4
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	97	49.23	49.78			8
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	188	50.43	51.06			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	279	51.96	52.62			-
SINGLE STOCK FUTURE (KCBG)									
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	6	39.75	39.35	37	1,470,750	56
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	97	40.52	40.32			121
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	188	41.50	41.37			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	279	42.76	42.63			-
SINGLE STOCK FUTURE (EABL)									
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	6	180.30	173.90			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	97	184.60	178.25			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	188	189.10	182.85			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	279	194.85	188.40			-
SINGLE STOCK FUTURE (BATK)									
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	6	350.60	350.85			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	97	359.00	359.55			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	188	367.70	368.85			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	279	378.90	380.10			-
SINGLE STOCK FUTURE (ABSA)									
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	6	15.43	15.34			1
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	97	15.80	15.72			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	188	16.18	16.12			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	279	16.67	16.62			-
SINGLE STOCK FUTURE (NCBA)									
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	6	44.68	43.91			6
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	97	45.75	45.00			4
20-Jun-25	KE9400008670	June 21, 2024	June 19, 2025	188	46.86	46.16			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	279	48.28	47.57			-
SINGLE STOCK FUTURE (COOP)									
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	6	13.40	14.49	4	53,600	3
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	97	14.98	14.85			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	188	15.34	15.23			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	279	15.81	15.69			-
SINGLE STOCK FUTURE (SCBK)									
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	6	248.90	246.85			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	97	254.85	252.95			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	188	261.05	259.50			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	279	269.00	267.45			-
SINGLE STOCK FUTURE (IMHP)									
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	6	31.96	31.03			2
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	97	32.72	31.80			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	188	33.51	32.62			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	279	34.53	33.61			-

Total Volumes	
Today	Previous
42	-

Total Value	
Today	Previous
1,541,750	-

Total Open Interest	
Today	Previous
223	264

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 NSF's fair value calculation.

SSF- 1000 below Kes.100

100 above Kes.100

INDEX-100

Nominal:

MINI-INDEX - 10

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