

DERIVATIVES PRICELIST									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 20, 2024
INDEX (N25I)									
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	90	3.375	3.324			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	181	3.436	3.365			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	272	3.512	3.430			-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	363	3.292	-			-
INDEX (25MN)									
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	90	3.375	3.324			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	181	3.436	3.365			-
18-Sep-25	KE9400009138	September 20, 2024	September 18, 2025	272	3.512	3.430			-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	363	3.292	-			-
SINGLE STOCK FUTURE (SCOM)									
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	90	18.45	18.02			14
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	181	18.99	18.46			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	272	19.62	19.01			-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	363	17.60	-			-
SINGLE STOCK FUTURE (EQTY)									
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	90	48.18	45.90			8
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	181	49.59	48.40			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	272	51.22	49.86			-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	363	45.95	-			-
SINGLE STOCK FUTURE (KCBG)									
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	90	41.57	40.50			121
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	181	42.79	41.48			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	272	44.19	42.73			-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	363	39.65	-			-
SINGLE STOCK FUTURE (EABL)									
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	90	183.45	179.20			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	181	188.85	183.50			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	272	195.05	189.05			-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	363	175.00	-			-
SINGLE STOCK FUTURE (BATA)									
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	90	371.65	360.75			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	181	382.55	369.40			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	272	395.10	380.50			-
18-Dec-25	KE9600002546	December 20, 2024	December 18, 2025	363	354.50	-			-
SINGLE STOCK FUTURE (ABSA)									
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	90	17.67	17.05			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	181	18.18	17.44			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	272	18.78	17.99			-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	363	16.85	-			-
SINGLE STOCK FUTURE (NCBA)									
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	90	49.17	46.40			4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	181	50.62	48.76			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	272	52.28	50.23			-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	363	46.90	-			-
SINGLE STOCK FUTURE (COOP)									
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	90	16.30	15.62			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	181	16.78	15.99			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	272	17.33	16.47			-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	363	15.55	-			-
SINGLE STOCK FUTURE (SCBK)									
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	90	285.95	271.90			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	181	294.35	278.40			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	272	304.00	286.80			-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	363	272.75	-			-
SINGLE STOCK FUTURE (IMHP)									
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	90	33.29	32.72			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	181	34.26	33.51			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	272	35.39	34.52			-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	363	31.75	-			-

Total Volumes	
Today	Previous
-	89

Total Value	
Today	Previous
-	3,292,210

Total Open Interest	
Today	Previous
147	147

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.

55F- 1000 below Kes.100

100 above Kes.100

INDEX-100

MINI-INDEX - 10

Nominal:

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