

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 24, 2024
INDEX (N25I)									
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	86	3.353	3.347			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	177	3.395	3.389			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	268	3.456	3.450			-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	359	3.532	3.525			-
INDEX (25MN)									
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	86	3.353	3.347			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	177	3.395	3.389			-
18-Sep-25	KE9400009138	September 20, 2024	September 18, 2025	268	3.456	3.450			-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	359	3.532	3.525			-
SINGLE STOCK FUTURE (SCOM)									
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	86	17.59	17.90			14
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	177	18.02	18.33			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	268	18.54	18.87			-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	359	19.14	19.48			-
SINGLE STOCK FUTURE (EQTY)									
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	86	47.05	46.56			23
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	177	48.18	48.56			-
18-Sep-25	KE9400009748	September 20, 2024	September 18, 2025	268	49.58	49.97			-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	359	51.20	51.61			-
SINGLE STOCK FUTURE (KCBG)									
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	86	39.40	40.90	38	1,497,200	164
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	177	41.42	41.38			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	268	42.63	42.59			-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	359	44.02	43.98			-
SINGLE STOCK FUTURE (EABL)									
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	86	179.20	176.45			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	177	183.55	180.70			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	268	188.85	185.95			-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	359	195.05	192.05			-
SINGLE STOCK FUTURE (BATA)									
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	86	378.40	371.10			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	177	387.50	380.00			-
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	268	398.75	391.05			-
18-Dec-25	KE9600002546	December 20, 2024	December 18, 2025	359	411.80	403.85			-
SINGLE STOCK FUTURE (ABSA)									
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	86	17.59	17.44			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	177	18.02	17.84			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	268	18.54	18.38			-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	359	19.14	18.98			-
SINGLE STOCK FUTURE (NCBA)									
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	86	48.48	47.93			4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	177	49.65	49.08			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	268	51.09	50.51			-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	359	52.75	52.16			-
SINGLE STOCK FUTURE (COOP)									
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	86	16.06	16.16			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	177	16.44	16.55			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	268	16.92	17.03			-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	359	17.47	17.59			-
SINGLE STOCK FUTURE (SCBK)									
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	86	287.15	279.50			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	177	294.05	286.25			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	268	302.55	294.60			-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	359	312.45	304.20			-
SINGLE STOCK FUTURE (IMHP)									
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	86	33.60	32.84			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	177	34.41	33.63			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	268	35.40	34.61			-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	359	36.56	35.74			-

Total Volumes	
Today	Previous
38	20

Total Value	
Today	Previous
1,497,200	903,000

Total Open Interest	
Today	Previous
205	167

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

INDEX-100

Nominal:

MINI-INDEX - 10

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