

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 13, 2025
INDEX (N25I)									
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	66	3,526	3,544			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	157	3,568	3,587			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	248	3,626	3,646			-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	339	3,698	3,719			-
INDEX (25MN)									
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	66	3,526	3,544			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	157	3,568	3,587			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	248	3,626	3,646			-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	339	3,698	3,719			-
INDEX (10MN)									
20-Mar-25	KE9600003108	March 22, 2024	March 20, 2025	79	1,344	1,351			-
20-Jun-25	KE9600003321	June 21, 2024	June 19, 2025	170	1,360	1,367			-
18-Sep-25	KE9600003215	September 20, 2024	September 18, 2025	261	1,382	1,389			-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1,410	1,417			-
SINGLE STOCK FUTURE (SCOM)									
20-Mar-25	KE9400006457	March 22, 2024	March 20, 2025	66	17.97	17.88			14
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	157	18.39	18.30			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	248	18.90	18.81			-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	339	19.48	19.39			-
SINGLE STOCK FUTURE (EQTY)									
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	66	48.63	47.15			16
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	157	45.76	45.48			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	248	47.03	46.75			-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	339	48.48	48.21			-
SINGLE STOCK FUTURE (KCBG)									
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	66	44.21	44.00			189
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	157	45.25	45.13			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	248	46.50	46.38			-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	339	47.93	47.82			-
SINGLE STOCK FUTURE (EABL)									
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	66	177.80	181.70			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	157	182.00	184.05			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	248	181.00	185.20			-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	339	186.60	190.95			-
SINGLE STOCK FUTURE (BATK)									
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	66	372.60	376.95			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	157	336.10	340.60			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	248	340.45	345.10			-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	339	351.05	355.90			-
SINGLE STOCK FUTURE (ABSA)									
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	66	19.03	19.45			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	157	18.11	18.54			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	248	18.61	19.06			-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	339	19.19	19.65			-
SINGLE STOCK FUTURE (

Total Volumes	
Today	Previous
-	73

Total Value	
Today	Previous
-	2012.750

Total Open Interest	
Today	Previous
334	334

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

Nominal:

INDEX-100
MINI-INDEX - 10

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