

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 15, 2025
INDEX (N25I)									
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	64	3,487	3,524			-
20-Jun-25	KE9400007816	June 21, 2024	June 19, 2025	155	3,529	3,566			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	246	3,587	3,624			-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	337	3,658	3,696			-
INDEX (25MN)									
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	64	3,487	3,524			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	155	3,529	3,566			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	246	3,587	3,624			-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	337	3,658	3,696			-
INDEX (10MN)									
20-Mar-25	KE9600003108	March 22, 2024	March 20, 2025	79	1,329	1,346			-
20-Jun-25	KE9600003321	June 21, 2024	June 19, 2025	170	1,345	1,362			-
18-Sep-25	KE9600003215	September 20, 2024	September 18, 2025	261	1,367	1,384			-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1,394	1,411			-
SINGLE STOCK FUTURE (SCOM)									
20-Mar-25	KE9400006457	March 22, 2024	March 20, 2025	64	18.01	18.00			9
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	155	18.43	18.28			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	246	18.94	18.79			-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	337	19.52	19.36			-
SINGLE STOCK FUTURE (EQTY)									
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	64	48.81	49.18			16
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	155	45.94	46.31			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	246	47.21	47.60			-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	337	48.67	49.07			-
SINGLE STOCK FUTURE (KCBG)									
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	64	44.03	44.19			189
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	155	45.07	45.24			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	246	46.31	46.49			-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	337	47.74	47.92			-
SINGLE STOCK FUTURE (EABL)									
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	64	179.45	180.55			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	155	183.70	184.80			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	246	182.75	183.90			-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	337	188.40	189.60			-
SINGLE STOCK FUTURE (BATK)									
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	64	376.75	376.60			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	155	340.35	340.15			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	246	344.75	344.60			-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	337	355.50	355.35			-
SINGLE STOCK FUTURE (ABSA)									
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	64	17.50	18.77	2	35,000	2
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	155	16.54	17.84			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	246	16.99	18.34			-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	337	17.52	18.90			-
SINGLE STOCK FUTURE (NCBA)									
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	64	48.05	47.96			4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	155	46.14	46.05			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	246	47.42	47.33			-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	337	48.88	48.79			-
SINGLE STOCK FUTURE (COOP)									
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	64	16.73	16.73	14	234,220	110
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	155	14.98	15.61			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	246	15.39	16.04			-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	337	15.87	16.54			-
SINGLE STOCK FUTURE (SCBK)									
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	64	294.10	300.80			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	155	277.70	284.55			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	246	285.35	292.40			-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	337	294.20	301.45			-
SINGLE STOCK FUTURE (IMHP)									
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	64	34.57	34.99			1
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	155	32.80	33.23			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	246	33.70	34.14			-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	337	34.75	35.20			-

Total Volumes	
Today	Previous
16	5

Total Value	
Today	Previous
269 220	90 000

Total Open Interest	
Today	Previous
331	329

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.

SSE- 1000 below Kes.100

100 above Kes.100

100 above
INDEX-100

Nominal:

INDEX-100
MINI-INDEX - 10

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