

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25)									
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	90	3,568	3,572			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	181	3,607	3,610			-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	272	3,662	3,666			-
19-Mar-26	KE9800005879	March 21, 2025	March 19, 2026	363	3,535	-			-
INDEX (25MN)									
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	90	3,568	3,572			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	181	3,607	3,610			-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	272	3,662	3,666			-
19-Mar-26	KE9800005762	March 21, 2025	March 19, 2026	363	3,535	-			-
INDEX (10MN)									
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170	1,349	1,350			-
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1,363	1,364			-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1,384	1,385			-
19-Mar-26	KE9800005986	March 21, 2025	March 19, 2026	352	1,336	-			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	90	18.13	17.93			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	181	18.53	18.33			-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	272	19.03	18.82			-
19-Mar-26	KE9800006109	March 21, 2025	March 19, 2026	363	17.75	-			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	90	43.61	43.89			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	181	44.59	44.87			-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	272	45.79	46.08			-
19-Mar-26	KE9800006323	March 21, 2025	March 19, 2026	363	46.65	-			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	90	39.83	40.36			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	181	40.73	41.27			-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	272	41.82	42.37			-
19-Mar-26	KE9800006216	March 21, 2025	March 19, 2026	363	42.00	-			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	90	189.15	189.20			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	181	187.40	187.45			-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	272	192.40	192.50			-
19-Mar-26	KE9800006547	March 21, 2025	March 19, 2026	363	185.25	-			-
SINGLE STOCK FUTURE (BATA)									
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	90	331.75	332.65			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	181	334.20	335.10			-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	272	343.15	344.15			-
19-Mar-26	KE9800006653	March 21, 2025	March 19, 2026	363	369.25	-			-
SINGLE STOCK FUTURE (ABSA)									
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	90	17.43	17.94			-
18-Sep-25	KE9600009875	September 20, 2024	September 18, 2025	181	17.82	18.34			-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	272	18.30	18.84			-
19-Mar-26	KE9800006430	March 21, 2025	March 19, 2026	363	18.80	-			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	90	50.32	49.83			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	181	51.45	50.95			-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	272	52.82	52.31			-
19-Mar-26	KE9800006760	March 21, 2025	March 19, 2026	363	52.25	-			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	90	14.77	14.93			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	181	15.10	15.26			-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	272	15.50	15.67			-
19-Mar-26	KE9800006877	March 21, 2025	March 19, 2026	363	15.95	-			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	90	310.40	287.45			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	181	317.35	293.90			-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	272	325.85	301.80			-
19-Mar-26	KE9800006984	March 21, 2025	March 19, 2026	363	304.00	-			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	90	33.10	32.76			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	181	33.85	33.49			-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	272	34.75	34.39			-
19-Mar-26	KE9800007099	March 21, 2025	March 19, 2026	363	34.95	-			-

Total Volumes	
Today	Previous
-	239

Total Value	
Today	Previous
-	6,842,425

Total Open Interest	
Today	Previous
-	-

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¢ - 100¢ below Kes.100

100 above Kes.100

INDEX-100

MINI-INDEX - 10

Nominal:

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