

**DERIVATIVES PRICELIST**

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
<b>INDEX (N25)</b>									
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	49	2,825	2,844			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	140	2,914	2,934			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	231	3,007	3,028			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	322	3,098	3,120			-
<b>INDEX (25MN)</b>									
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	49	2,825	2,844			5
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	140	2,914	2,934			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	231	3,007	3,028			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	322	3,098	3,120			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	49	15.63	16.20			91
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	140	16.27	16.86			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	231	16.94	17.56			-
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	322	17.62	18.26			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	49	40.10	40.70	11	441,200	37
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	140	42.88	42.96			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	231	44.64	44.72			-
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	322	46.43	46.50			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	49	31.08	31.08	1	31,080	84
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	140	32.44	32.35			30
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	231	33.77	33.68			100
20-Jun-25	KE9400008214	June 21, 2024	June 19, 2025	322	35.12	35.02			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	49	153.10	155.00			-
19-Dec-24	KE9400005746	December 22, 2023	December 19, 2024	140	159.40	161.30			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	231	165.95	167.95			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	322	172.55	174.65			-
<b>SINGLE STOCK FUTURE (BATAK)</b>									
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	49	357.05	352.00			5
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	140	371.65	371.30			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	231	386.90	386.50			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	322	402.35	401.95			-
<b>SINGLE STOCK FUTURE (ABSA)</b>									
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	49	14.31	14.32			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	140	14.69	14.69			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	231	15.29	15.30			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	322	15.90	15.91			-
<b>SINGLE STOCK FUTURE (NCBA)</b>									
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	49	40.59	40.76			1
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	140	42.25	42.43			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	231	43.98	44.17			-
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	322	45.74	45.93			-
<b>SINGLE STOCK FUTURE (COOP)</b>									
19-Sep-24	KE9400004874	September 22, 2023	September 19, 2024	49	13.09	12.94			20
19-Dec-24	KE9400004095	December 22, 2023	December 19, 2024	140	13.42	13.47			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	231	14.18	14.02			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	322	14.75	14.58			-
<b>SINGLE STOCK FUTURE (SCBK)</b>									
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	49	192.00	191.80			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	140	193.80	193.65			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	231	201.75	201.60			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	322	209.85	209.65			-
<b>SINGLE STOCK FUTURE (IMHP)</b>									
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	49	21.08	21.04			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	140	21.95	21.90			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	231	22.85	22.80			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	322	23.76	23.71			-

Total Volumes	
Today	Previous
12	76

Total Value	
Today	Previous
472,280	1,865,700

Total Open Interest	
Today	Previous
373	427

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

MINI-INDEX - 10

Nominal:

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