

DERIVATIVES PRICELIST										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	Open Interest
<b>INDEX (N25I)</b>										
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	79	2,972	2,966				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	170	3,066	3,060				-
20-Jun-25	KE9400007984	June 21, 2024	June 19, 2025	261	3,160	3,154				-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	352	3,257	3,251				-
<b>INDEX (25MN)</b>										
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	79	2,972	2,966				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	170	3,066	3,060				-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	261	3,160	3,154				-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	352	3,257	3,251				-
<b>SINGLE STOCK FUTURE (SCOM)</b>										
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	79	15.47	15.48				150
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	170	16.10	16.11				-
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	261	16.75	16.76				-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	352	17.42	17				-
<b>SINGLE STOCK FUTURE (EQTY)</b>										
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	79	45.69	45.24				20
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	170	47.56	47.10				20
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	261	49.47	48.99				-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	352	51.45	51				-
<b>SINGLE STOCK FUTURE (KCBG)</b>										
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	79	35.74	35.80				34
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	170	37.20	37.27				107
20-Jun-25	KE9400008214	June 21, 2024	June 19, 2025	261	38.69	38.76				-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	352	40.24	40				-
<b>SINGLE STOCK FUTURE (EABL)</b>										
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	79	156.25	159.65				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	170	162.65	166.20				-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	261	169.15	172.85				-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	352	175.95	180				-
<b>SINGLE STOCK FUTURE (BATAK)</b>										
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	79	357.10	354.40				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	170	371.70	368.95				-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	261	386.60	383.70				-
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	352	402.10	399				-
<b>SINGLE STOCK FUTURE (ABSA)</b>										
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	79	14.49	14.50				-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	170	15.08	15.09				-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	261	15.69	15.70				-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	352	16.32	16				-
<b>SINGLE STOCK FUTURE (NCBA)</b>										
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	79	44.81	44.06				1
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	170	46.65	45.86				4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	261	48.52	47.70				-
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	352	50.46	50				-
<b>SINGLE STOCK FUTURE (COOP)</b>										
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	79	13.92	13.77				-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	170	14.49	14.34				-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	261	15.07	14.91				-
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	352	15.68	16				-
<b>SINGLE STOCK FUTURE (SCBK)</b>										
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	79	211.05	210.65				-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	170	219.75	219.30				-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	261	228.55	228.10				-
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	352	237.70	237				-
<b>SINGLE STOCK FUTURE (IMHP)</b>										
19-Dec-24	KE9400006410	December 22, 2023	December 19, 2024	79	24.29	24.25				1
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	170	25.28	25.24				-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	261	26.30	26.25				-
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	352	27.35	27				-

Total Volumes		Total Value		Total Open Interest	
Today	Previous	Today	Previous	Today	Previous
-	-	-	-	337	337

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.

SI: 1000 below Kes.100  
100 above Kes.100

INDEX-100  
MIN-INDEX -10

Nominal:

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