

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)									
18-Jun-26	KE9800007545	June 20, 2025	June 18, 2026	16	5,701	5,671			-
17-Sep-26	KE9900001547	September 19, 2025	September 17, 2026	107	5,750	5,719			-
17-Dec-26	KE9900003766	December 19, 2025	December 17, 2026	198	5,798	5,767			-
18-Mar-27	KE9900004983	March 20, 2026	March 18, 2027	289	5,856	5,826			-
INDEX (25MN)									
18-Jun-26	KE9800007438	June 20, 2025	June 18, 2026	16	5,701	5,671			-
17-Sep-26	KE9900001430	September 19, 2025	September 17, 2026	107	5,750	5,719			2
17-Dec-26	KE9900003459	December 19, 2025	December 17, 2026	198	5,798	5,767			-
18-Mar-27	KE9900004874	March 20, 2026	March 18, 2027	289	5,856	5,826			-
INDEX (10MN)									
18-Jun-26	KE9800007768	June 20, 2025	June 18, 2026	16	2,171	2,159			-
17-Sep-26	KE9900001653	September 19, 2025	September 17, 2026	107	2,190	2,178			-
17-Dec-26	KE9900003873	December 19, 2025	December 17, 2026	198	2,208	2,196			-
18-Mar-27	KE9900007098	March 20, 2026	March 18, 2027	289	2,230	2,218			-
INDEX (NBSI)									
18-Jun-26	KE9900005985	December 19, 2025	June 18, 2026	16	235.00	234.00			20
17-Sep-26	KE9900006090	December 19, 2025	September 17, 2026	107	237.00	236.00			-
17-Dec-26	KE9900006108	December 19, 2025	December 17, 2026	198	239.00	238.00			-
18-Mar-27	KE9900008872	March 20, 2026	March 18, 2027	289	241.00	240.00			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-26	KE9800007875	June 20, 2025	June 18, 2026	16	31.11	30.69			4,490
17-Sep-26	KE9900001760	September 19, 2025	September 17, 2026	107	30.58	30.14			2,000
17-Dec-26	KE9900003980	December 19, 2025	December 17, 2026	198	31.18	30.74			-
18-Mar-27	KE9900007106	March 20, 2026	March 18, 2027	289	31.85	31.40			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-26	KE9800008097	June 20, 2025	June 18, 2026	16	75.53	74.59			315
17-Sep-26	KE9900001984	September 19, 2025	September 17, 2026	107	77.04	76.08			100
17-Dec-26	KE9900004103	December 19, 2025	December 17, 2026	198	78.57	77.60			-
18-Mar-27	KE9900007320	March 20, 2026	March 18, 2027	289	80.25	79.26			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-26	KE9800007982	June 20, 2025	June 18, 2026	16	67.75	67.05			240
17-Sep-26	KE9900001877	September 19, 2025	September 17, 2026	107	65.10	67.87			3,325
17-Dec-26	KE9900004095	December 19, 2025	December 17, 2026	198	66.39	65.67			-
18-Mar-27	KE9900007213	March 20, 2026	March 18, 2027	289	67.81	67.08			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-26	KE9800008212	June 20, 2025	June 18, 2026	16	246.40	249.10			210
17-Sep-26	KE9900002107	September 19, 2025	September 17, 2026	107	251.35	254.10			-
17-Dec-26	KE9900004327	December 19, 2025	December 17, 2026	198	256.30	259.15			-
18-Mar-27	KE9900007544	March 20, 2026	March 18, 2027	289	261.80	264.70			-
SINGLE STOCK FUTURE (BATA)									
18-Jun-26	KE9800008329	June 20, 2025	June 18, 2026	16	520.90	522.35			-
17-Sep-26	KE9900002214	September 19, 2025	September 17, 2026	107	521.30	522.80			-
17-Dec-26	KE9900004434	December 19, 2025	December 17, 2026	198	531.65	533.15			-
18-Mar-27	KE9900007650	March 20, 2026	March 18, 2027	289	543.05	544.65			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-26	KE9800008105	June 20, 2025	June 18, 2026	16	28.86	28.88			313
17-Sep-26	KE9900002099	September 19, 2025	September 17, 2026	107	29.44	29.46			-
17-Dec-26	KE9900004210	December 19, 2025	December 17, 2026	198	29.81	29.84			-
18-Mar-27	KE9900007437	March 20, 2026	March 18, 2027	289	30.45	30.48			-
SINGLE STOCK FUTURE (NCBA)									
18-Jun-26	KE9800008436	June 20, 2025	June 18, 2026	16	88.32	87.65			1
17-Sep-26	KE9900002438	September 19, 2025	September 17, 2026	107	90.10	89.41			-
17-Dec-26	KE9900004657	December 19, 2025	December 17, 2026	198	91.88	91.18			-
18-Mar-27	KE9900007767	March 20, 2026	March 18, 2027	289	93.85	93.14			-
SINGLE STOCK FUTURE (COOP)									
18-Jun-26	KE9800008543	June 20, 2025	June 18, 2026	16	32.12	32.25			839
17-Sep-26	KE9900002545	September 19, 2025	September 17, 2026	107	32.76	32.89			-
17-Dec-26	KE9900004744	December 19, 2025	December 17, 2026	198	32.41	32.54			-
18-Mar-27	KE9900007874	March 20, 2026	March 18, 2027	289	33.10	33.24			-
SINGLE STOCK FUTURE (SCBK)									
18-Jun-26	KE9800008659	June 20, 2025	June 18, 2026	16	335.95	334.75			-
17-Sep-26	KE9900002768	September 19, 2025	September 17, 2026	107	334.70	333.45			-
17-Dec-26	KE9900004898	December 19, 2025	December 17, 2026	198	341.35	340.10			-
18-Mar-27	KE9900008096	March 20, 2026	March 18, 2027	289	348.65	347.40			-
SINGLE STOCK FUTURE (IMHP)									
18-Jun-26	KE9800008766	June 20, 2025	June 18, 2026	16	51.19	50.98			3,264
17-Sep-26	KE9900002875	September 19, 2025	September 17, 2026	107	52.22	52.00			-
17-Dec-26	KE9900005092	December 19, 2025	December 17, 2026	198	51.75	51.54			-
18-Mar-27	KE9900008104	March 20, 2026	March 18, 2027	289	52.86	52.65			-
SINGLE STOCK FUTURE (BRIT)									
18-Jun-26	KE9900001109	July 7, 2025	June 18, 2026	16	12.55	12.36			-
17-Sep-26	KE9900003329	September 19, 2025	September 17, 2026	107	12.80	12.60			-
17-Dec-26	KE9900005654	December 19, 2025	December 17, 2026	198	13.05	12.85			-
18-Mar-27	KE9900008765	March 20, 2026	March 18, 2027	289	13.33	13.13			-
SINGLE STOCK FUTURE (LBTY)									
18-Jun-26	KE9900000986	July 7, 2025	June 18, 2026	16	8.73	8.94			-
17-Sep-26	KE9900003212	September 19, 2025	September 17, 2026	107	8.91	9.12			-
17-Dec-26	KE9900005548	December 19, 2025	December 17, 2026	198	9.09	9.30			-
18-Mar-27	KE9900008658	March 20, 2026	March 18, 2027	289	9.28	9.50			-
SINGLE STOCK FUTURE (KNRE)									
18-Jun-26	KE9900000879	July 7, 2025	June 18, 2026	16	3.37	3.35			-
17-Sep-26	KE9900003105	September 19, 2025	September 17, 2026	107	3.29	3.26			-
17-Dec-26	KE9900005324	December 19, 2025	December 17, 2026	198	3.35	3.32			-
18-Mar-27	KE9900008542	March 20, 2026	March 18, 2027	289	3.42	3.40			-
SINGLE STOCK FUTURE (KEGN)									
18-Jun-26	KE9900000762	July 7, 2025	June 18, 2026	16	9.13	9.16			-
17-Sep-26	KE9900003097	September 19, 2025	September 17, 2026	107	9.32	9.35			2,000
17-Dec-26	KE9900005217	December 19, 2025	December 17, 2026	198	8.60	8.63			-
18-Mar-27	KE9900008435	March 20, 2026	March 18, 2027	289	8.78	8.81			-
SINGLE STOCK FUTURE (KPLC)									
18-Jun-26	KE9900000655	July 7, 2025	June 18, 2026	16	16.11	16.02			-
17-Sep-26	KE9900002982	September 19, 2025	September 17, 2026	107	16.43	16.34			-
17-Dec-26	KE9900005100	December 19, 2025	December 17, 2026	198	15.96	15.87			-
18-Mar-27	KE9900008328	March 20, 2026	March 18, 2027	289	16.30	16.21			-

Total Volumes	
Today	Previous
-	1,121

Total Value	
Today	Previous
-	7,608,843

Total Open Interest	
Today	Previous
17,119	17,119

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 - 100 below Kes.100

10 above Kes.100

INDEX - 10

MINI - INDEX - 10

Nominal:

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