

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)									
19-Mar-26	KE9800005879	March 21, 2025	March 19, 2026	16	5,910	5,958			-
18-Jun-26	KE9800007545	June 20, 2025	June 18, 2026	107	5,948	5,997			-
17-Sep-26	KE9900001547	September 19, 2025	September 17, 2026	198	5,997	6,047			-
17-Dec-26	KE9900003766	December 19, 2025	December 17, 2026	289	6,066	6,116			-
INDEX (25MN)									
19-Mar-26	KE9800005762	March 21, 2025	March 19, 2026	16	5,910	5,958			-
18-Jun-26	KE9800007438	June 20, 2025	June 18, 2026	107	5,948	5,997			-
17-Sep-26	KE9900001430	September 19, 2025	September 17, 2026	198	5,997	6,047			-
17-Dec-26	KE9900003659	December 19, 2025	December 17, 2026	289	6,066	6,116			-
INDEX (10MN)									
19-Mar-26	KE9800005984	March 21, 2025	March 19, 2026	16	2,261	2,276			-
18-Jun-26	KE9800007768	June 20, 2025	June 18, 2026	107	2,275	2,290			-
17-Sep-26	KE9900001653	September 19, 2025	September 17, 2026	198	2,294	2,309			-
17-Dec-26	KE9900003873	December 19, 2025	December 17, 2026	289	2,321	2,336			-
INDEX (NBSI)									
19-Mar-26	KE9900005878	December 19, 2025	March 19, 2026	16	244.00	245.00			-
18-Jun-26	KE9900005985	December 19, 2025	June 18, 2026	107	246.00	247.00			-
17-Sep-26	KE9900006090	December 19, 2025	September 17, 2026	198	248.00	249.00			-
17-Dec-26	KE9900006108	December 19, 2025	December 17, 2026	289	251.00	252.00			-
SINGLE STOCK FUTURE (SCOM)									
19-Mar-26	KE9800006109	March 21, 2025	March 19, 2026	16	31.16	31.82			124
18-Jun-26	KE9800007875	June 20, 2025	June 18, 2026	107	31.73	32.40			560
17-Sep-26	KE9900001760	September 19, 2025	September 17, 2026	198	31.70	32.38			-
17-Dec-26	KE9900003980	December 19, 2025	December 17, 2026	289	32.42	33.12			-
SINGLE STOCK FUTURE (EQTY)									
19-Mar-26	KE9800006323	March 21, 2025	March 19, 2026	16	77.03	77.62			171
18-Jun-26	KE9800008097	June 20, 2025	June 18, 2026	107	78.86	77.68	980	7,728,990	1,754
17-Sep-26	KE9900001984	September 19, 2025	September 17, 2026	198	75.62	76.16			-
17-Dec-26	KE9900004103	December 19, 2025	December 17, 2026	289	77.35	77.91			-
SINGLE STOCK FUTURE (KCBG)									
19-Mar-26	KE9800006216	March 21, 2025	March 19, 2026	16	77.78	80.00			171
18-Jun-26	KE9800007982	June 20, 2025	June 18, 2026	107	77.66	78.10			50
17-Sep-26	KE9900001877	September 19, 2025	September 17, 2026	198	75.19	75.47			-
17-Dec-26	KE9900004095	December 19, 2025	December 17, 2026	289	76.92	77.21			-
SINGLE STOCK FUTURE (EABL)									
19-Mar-26	KE9800006547	March 21, 2025	March 19, 2026	16	266.95	269.75			843
18-Jun-26	KE9800008212	June 20, 2025	June 18, 2026	107	271.75	274.65			-
17-Sep-26	KE9900002107	September 19, 2025	September 17, 2026	198	271.65	274.60			-
17-Dec-26	KE9900004327	December 19, 2025	December 17, 2026	289	277.85	280.90			-
SINGLE STOCK FUTURE (BATA)									
19-Mar-26	KE9800006653	March 21, 2025	March 19, 2026	16	572.00	572.15	15	85,823	-
18-Jun-26	KE9800008329	June 20, 2025	June 18, 2026	107	521.90	522.00			-
17-Sep-26	KE9900002214	September 19, 2025	September 17, 2026	198	522.25	522.35			-
17-Dec-26	KE9900004434	December 19, 2025	December 17, 2026	289	534.20	534.35			-
SINGLE STOCK FUTURE (ABSA)									
19-Mar-26	KE9800006430	March 21, 2025	March 19, 2026	16	32.17	32.22			120
18-Jun-26	KE9800008105	June 20, 2025	June 18, 2026	107	31.18	31.24			-
17-Sep-26	KE9900002099	September 19, 2025	September 17, 2026	198	31.80	31.86			-
17-Dec-26	KE9900004210	December 19, 2025	December 17, 2026	289	32.32	32.39			-
SINGLE STOCK FUTURE (NCBA)									
19-Mar-26	KE9800006740	March 21, 2025	March 19, 2026	16	89.82	91.85			40
18-Jun-26	KE9800008436	June 20, 2025	June 18, 2026	107	88.17	90.23			-
17-Sep-26	KE9900002438	September 19, 2025	September 17, 2026	198	89.92	92.02			-
17-Dec-26	KE9900004657	December 19, 2025	December 17, 2026	289	89.42	91.58			-
SINGLE STOCK FUTURE (COOP)									
19-Mar-26	KE9800006877	March 21, 2025	March 19, 2026	16	31.11	30.67			2
18-Jun-26	KE9800008543	June 20, 2025	June 18, 2026	107	31.07	29.58	1,070	3,325,000	1,350
17-Sep-26	KE9900002540	September 19, 2025	September 17, 2026	198	30.76	30.30			-
17-Dec-26	KE9900004764	December 19, 2025	December 17, 2026	289	30.46	29.99			-
SINGLE STOCK FUTURE (SCBK)									
19-Mar-26	KE9800006984	March 21, 2025	March 19, 2026	16	316.50	316.85			-
18-Jun-26	KE9800008659	June 20, 2025	June 18, 2026	107	322.20	322.55			-
17-Sep-26	KE9900002768	September 19, 2025	September 17, 2026	198	320.40	320.95			-
17-Dec-26	KE9900004988	December 19, 2025	December 17, 2026	289	327.95	328.30			-
SINGLE STOCK FUTURE (IMHP)									
19-Mar-26	KE9800007099	March 21, 2025	March 19, 2026	16	50.43	49.74			290
18-Jun-26	KE9800008766	June 20, 2025	June 18, 2026	107	50.00	49.78	150	750,000	3,924
17-Sep-26	KE9900002875	September 19, 2025	September 17, 2026	198	51.48	50.77			-
17-Dec-26	KE9900005092	December 19, 2025	December 17, 2026	289	51.16	50.43			-
SINGLE STOCK FUTURE (BRIT)									
19-Mar-26	KE9900000549	July 7, 2025	March 19, 2026	16	12.24	12.80			-
18-Jun-26	KE9900001109	July 7, 2025	June 18, 2026	107	12.47	13.03			-
17-Sep-26	KE9900003329	September 19, 2025	September 17, 2026	198	12.71	13.29			-
17-Dec-26	KE9900005654	December 19, 2025	December 17, 2026	289	13.00	13.59			-
SINGLE STOCK FUTURE (LBTY)									
19-Mar-26	KE9900000432	July 7, 2025	March 19, 2026	181	10.24	10.44			-
18-Jun-26	KE9900000986	July 7, 2025	June 18, 2026	272	9.42	9.63			-
17-Sep-26	KE9900003212	September 19, 2025	September 17, 2026	198	9.61	9.82			-
17-Dec-26	KE9900005548	December 19, 2025	December 17, 2026	289	9.83	10.05			-
SINGLE STOCK FUTURE (KNRE)									
19-Mar-26	KE9900000325	July 7, 2025	March 19, 2026	16	3.78	3.89			-
18-Jun-26	KE9900000879	July 7, 2025	June 18, 2026	107	3.85	3.97			-
17-Sep-26	KE9900003105	September 19, 2025	September 17, 2026	198	3.78	3.89			-
17-Dec-26	KE9900005324	December 19, 2025	December 17, 2026	289	3.86	3.98			-
SINGLE STOCK FUTURE (KEGN)									
19-Mar-26	KE9900000218	July 7, 2025	March 19, 2026	16	9.57	9.64			1,600
18-Jun-26	KE9900000762	July 7, 2025	June 18, 2026	107	9.75	9.81			-
17-Sep-26	KE9900003097	September 19, 2025	September 17, 2026	198	9.94	10.01			-
17-Dec-26	KE9900005217	December 19, 2025	December 17, 2026	289	9.26	9.33			-
SINGLE STOCK FUTURE (KPLC)									
19-Mar-26	KE9900000093	July 7, 2025	March 19, 2026	16	17.91	18.37			-
18-Jun-26	KE9900000455	July 7, 2025	June 18, 2026	107	18.24	18.70			-
17-Sep-26	KE9900002982	September 19, 2025	September 17, 2026	198	18.40	19.07			-
17-Dec-26	KE9900005100	December 19, 2025	December 17, 2026	289	18.22	18.71			-

Total Volumes	
Today	Previous
2,215	1,200

Total Value	
Today	Previous
11,889,813	8,938,310

Total Open Interest	
Today	Previous
10,999	11,554

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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