

**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>									
18-Jun-26	KE9800007545	June 20, 2025	June 18, 2026	43	5.632	5.616			-
17-Sep-26	KE9900001547	September 19, 2025	September 17, 2026	134	5.676	5.660			-
17-Dec-26	KE9900003766	December 19, 2025	December 17, 2026	225	5.728	5.712			-
18-Mar-27	KE9900004983	March 20, 2026	March 18, 2027	316	5.784	5.768			-
<b>INDEX (25MN)</b>									
18-Jun-26	KE9800007438	June 20, 2025	June 18, 2026	43	5.632	5.616			-
17-Sep-26	KE9900001430	September 19, 2025	September 17, 2026	134	5.676	5.660			2
17-Dec-26	KE9900003459	December 19, 2025	December 17, 2026	225	5.728	5.712			-
18-Mar-27	KE9900004874	March 20, 2026	March 18, 2027	316	5.784	5.768			-
<b>INDEX (10MN)</b>									
18-Jun-26	KE9800007768	June 20, 2025	June 18, 2026	43	2.118	2.116			-
17-Sep-26	KE9900001653	September 19, 2025	September 17, 2026	134	2.135	2.133			-
17-Dec-26	KE9900003873	December 19, 2025	December 17, 2026	225	2.154	2.152			-
18-Mar-27	KE9900007098	March 20, 2026	March 18, 2027	316	2.176	2.173			-
<b>INDEX (NBSI)</b>									
18-Jun-26	KE9900005985	December 19, 2025	June 18, 2026	43	233.00	232.00			20
17-Sep-26	KE9900004690	December 19, 2025	September 17, 2026	134	235.00	234.00			-
17-Dec-26	KE9900004108	December 19, 2025	December 17, 2026	225	237.00	236.00			-
18-Mar-27	KE9900008872	March 20, 2026	March 18, 2027	316	239.00	238.00			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
18-Jun-26	KE9800007875	June 20, 2025	June 18, 2026	43	30.56	30.19	1,030.00	3,148,000	4,875
17-Sep-26	KE9900001760	September 19, 2025	September 17, 2026	134	30.11	30.12			-
17-Dec-26	KE9900003980	December 19, 2025	December 17, 2026	225	30.73	30.74			-
18-Mar-27	KE9900007106	March 20, 2026	March 18, 2027	316	31.39	31.39			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
18-Jun-26	KE9800008097	June 20, 2025	June 18, 2026	43	76.00	69.44	200	1,520,000	808
17-Sep-26	KE9900001984	September 19, 2025	September 17, 2026	134	70.77	70.79			-
17-Dec-26	KE9900004103	December 19, 2025	December 17, 2026	225	72.23	72.25			-
18-Mar-27	KE9900007320	March 20, 2026	March 18, 2027	316	73.76	73.78			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
18-Jun-26	KE9800007982	June 20, 2025	June 18, 2026	43	68.15	68.16			245
17-Sep-26	KE9900001877	September 19, 2025	September 17, 2026	134	65.45	65.47			-
17-Dec-26	KE9900004095	December 19, 2025	December 17, 2026	225	66.80	66.82			-
18-Mar-27	KE9900007213	March 20, 2026	March 18, 2027	316	68.22	68.24			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
18-Jun-26	KE9800008212	June 20, 2025	June 18, 2026	43	243.80	243.85			210
17-Sep-26	KE9900002107	September 19, 2025	September 17, 2026	134	248.50	248.55			-
17-Dec-26	KE9900004327	December 19, 2025	December 17, 2026	225	253.60	253.70			-
18-Mar-27	KE9900007544	March 20, 2026	March 18, 2027	316	259.00	259.10			-
<b>SINGLE STOCK FUTURE (BATA)</b>									
18-Jun-26	KE9800008329	June 20, 2025	June 18, 2026	43	517.90	518.05			-
17-Sep-26	KE9900002214	September 19, 2025	September 17, 2026	134	517.90	518.00			-
17-Dec-26	KE9900004434	December 19, 2025	December 17, 2026	225	528.55	528.70			-
18-Mar-27	KE9900007650	March 20, 2026	March 18, 2027	316	539.80	539.95			-
<b>SINGLE STOCK FUTURE (ABSA)</b>									
18-Jun-26	KE9800008105	June 20, 2025	June 18, 2026	43	28.75	28.45	10	28,750	313
17-Sep-26	KE9900002099	September 19, 2025	September 17, 2026	134	29.07	29.08			-
17-Dec-26	KE9900004210	December 19, 2025	December 17, 2026	225	29.47	29.47			-
18-Mar-27	KE9900007437	March 20, 2026	March 18, 2027	316	30.09	30.10			-
<b>SINGLE STOCK FUTURE (NCBA)</b>									
18-Jun-26	KE9800008436	June 20, 2025	June 18, 2026	43	87.58	87.60			1
17-Sep-26	KE9900002438	September 19, 2025	September 17, 2026	134	89.27	89.29			-
17-Dec-26	KE9900004657	December 19, 2025	December 17, 2026	225	88.56	88.58			-
18-Mar-27	KE9900007767	March 20, 2026	March 18, 2027	316	90.45	90.47			-
<b>SINGLE STOCK FUTURE (COOP)</b>									
18-Jun-26	KE9800008543	June 20, 2025	June 18, 2026	43	29.53	29.54			7
17-Sep-26	KE9900002545	September 19, 2025	September 17, 2026	134	30.10	30.11			-
17-Dec-26	KE9900004744	December 19, 2025	December 17, 2026	225	29.72	29.72			-
18-Mar-27	KE9900007874	March 20, 2026	March 18, 2027	316	30.35	30.36			-
<b>SINGLE STOCK FUTURE (SCBK)</b>									
18-Jun-26	KE9800008659	June 20, 2025	June 18, 2026	43	330.60	330.70			-
17-Sep-26	KE9900002768	September 19, 2025	September 17, 2026	134	337.00	337.10			-
17-Dec-26	KE9900004898	December 19, 2025	December 17, 2026	225	343.95	344.00			-
18-Mar-27	KE9900008076	March 20, 2026	March 18, 2027	316	351.25	351.35			-
<b>SINGLE STOCK FUTURE (IMHP)</b>									
18-Jun-26	KE9800008766	June 20, 2025	June 18, 2026	43	50.02	50.03			3,514
17-Sep-26	KE9900002875	September 19, 2025	September 17, 2026	134	50.99	51.00			-
17-Dec-26	KE9900005092	December 19, 2025	December 17, 2026	225	50.54	50.55			-
18-Mar-27	KE9900008104	March 20, 2026	March 18, 2027	316	51.62	51.63			-
<b>SINGLE STOCK FUTURE (BRIT)</b>									
18-Jun-26	KE9900001109	July 7, 2025	June 18, 2026	43	12.06	12.07			-
17-Sep-26	KE9900003329	September 19, 2025	September 17, 2026	134	12.30	12.30			-
17-Dec-26	KE9900005654	December 19, 2025	December 17, 2026	225	12.55	12.55			-
18-Mar-27	KE9900008765	March 20, 2026	March 18, 2027	316	12.82	12.82			-
<b>SINGLE STOCK FUTURE (LBTY)</b>									
18-Jun-26	KE9900000986	July 7, 2025	June 18, 2026	43	8.63	8.63			-
17-Sep-26	KE9900003212	September 19, 2025	September 17, 2026	134	8.80	8.80			-
17-Dec-26	KE9900005548	December 19, 2025	December 17, 2026	225	8.98	8.98			-
18-Mar-27	KE9900008658	March 20, 2026	March 18, 2027	316	9.17	9.17			-
<b>SINGLE STOCK FUTURE (KNRE)</b>									
18-Jun-26	KE9900000879	July 7, 2025	June 18, 2026	43	3.25	3.25			-
17-Sep-26	KE9900003105	September 19, 2025	September 17, 2026	134	3.16	3.16			-
17-Dec-26	KE9900005324	December 19, 2025	December 17, 2026	225	3.23	3.23			-
18-Mar-27	KE9900008542	March 20, 2026	March 18, 2027	316	3.29	3.30			-
<b>SINGLE STOCK FUTURE (KEGN)</b>									
18-Jun-26	KE9900000762	July 7, 2025	June 18, 2026	43	9.35	9.35			-
17-Sep-26	KE9900003097	September 19, 2025	September 17, 2026	134	9.53	9.53			-
17-Dec-26	KE9900005217	December 19, 2025	December 17, 2026	225	8.82	8.83			-
18-Mar-27	KE9900008435	March 20, 2026	March 18, 2027	316	9.01	9.01			-
<b>SINGLE STOCK FUTURE (KPLC)</b>									
18-Jun-26	KE9900000655	July 7, 2025	June 18, 2026	43	16.41	16.41			-
17-Sep-26	KE9900002982	September 19, 2025	September 17, 2026	134	16.72	16.73			-
17-Dec-26	KE9900005100	December 19, 2025	December 17, 2026	225	16.26	16.27			-
18-Mar-27	KE9900008328	March 20, 2026	March 18, 2027	316	16.61	16.62			-

Total Volumes	
Today	Previous
1,240	350

Total Value	
Today	Previous
4,696,750	995,850

Total Open Interest	
Today	Previous
9,995	9,015

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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