

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	71	5,695	5,574			-
17-Sep-26	KE9900001547	September 19, 2025	September 17, 2026	162	5,736	5,615			-
17-Dec-26	KE9900003766	December 19, 2025	December 17, 2026	253	5,787	5,665			-
18-Mar-27	KE9900006983	March 20, 2026	March 18, 2027	344	5,844	5,722			-
INDEX (25MN)									
18-Jun-26	KE9800007438	June 20, 2025	June 18, 2026	71	5,695	5,574			-
17-Sep-26	KE9900001430	September 19, 2025	September 17, 2026	162	5,736	5,615			-
17-Dec-26	KE9900003659	December 19, 2025	December 17, 2026	253	5,787	5,665			-
18-Mar-27	KE9900006876	March 20, 2026	March 18, 2027	344	5,844	5,722			-
INDEX (10MN)									
18-Jun-26	KE9800007768	June 20, 2025	June 18, 2026	71	2,145	2,090			-
17-Sep-26	KE9900001653	September 19, 2025	September 17, 2026	162	2,160	2,105			-
17-Dec-26	KE9900003873	December 19, 2025	December 17, 2026	253	2,180	2,124			-
18-Mar-27	KE9900007098	March 20, 2026	March 18, 2027	344	2,201	2,145			-
INDEX (NBS)									
18-Jun-26	KE9900005985	December 19, 2025	June 18, 2026	71	237.00	231.00			20
17-Sep-26	KE9900006090	December 19, 2025	September 17, 2026	162	238.00	233.00			-
17-Dec-26	KE9900006108	December 19, 2025	December 17, 2026	253	240.00	235.00			-
18-Mar-27	KE9900008872	March 20, 2026	March 18, 2027	344	243.00	237.00			-
SINGLE STOCK FUTURE (SCOM)									
18-Jun-26	KE9800007875	June 20, 2025	June 18, 2026	71	30.00	28.82	104.00	312,000	2,844
17-Sep-26	KE9900001760	September 19, 2025	September 17, 2026	162	29.63	28.71			-
17-Dec-26	KE9900003980	December 19, 2025	December 17, 2026	253	30.24	29.29			-
18-Mar-27	KE9900007106	March 20, 2026	March 18, 2027	344	30.88	29.92			-
SINGLE STOCK FUTURE (EQTY)									
18-Jun-26	KE9800008097	June 20, 2025	June 18, 2026	71	73.98	70.78	355	2,626,500	2,408
17-Sep-26	KE9900001984	September 19, 2025	September 17, 2026	162	68.01	66.48			-
17-Dec-26	KE9900004103	December 19, 2025	December 17, 2026	253	69.41	67.85			-
18-Mar-27	KE9900007320	March 20, 2026	March 18, 2027	344	70.90	69.30			-
SINGLE STOCK FUTURE (KCBG)									
18-Jun-26	KE9800007982	June 20, 2025	June 18, 2026	71	69.29	68.76	1,325	9,182,130	2,520
17-Sep-26	KE9900001877	September 19, 2025	September 17, 2026	162	67.83	65.77			-
17-Dec-26	KE9900004095	December 19, 2025	December 17, 2026	253	69.22	67.13			-
18-Mar-27	KE9900007213	March 20, 2026	March 18, 2027	344	70.70	68.57			-
SINGLE STOCK FUTURE (EABL)									
18-Jun-26	KE9800008212	June 20, 2025	June 18, 2026	71	255.65	255.45			-
17-Sep-26	KE9900002107	September 19, 2025	September 17, 2026	162	260.45	260.25			-
17-Dec-26	KE9900004327	December 19, 2025	December 17, 2026	253	265.80	265.60			-
18-Mar-27	KE9900007544	March 20, 2026	March 18, 2027	344	271.50	271.25			-
SINGLE STOCK FUTURE (BATA)									
18-Jun-26	KE9800008329	June 20, 2025	June 18, 2026	71	522.85	521.90			-
17-Sep-26	KE9900002214	September 19, 2025	September 17, 2026	162	522.65	521.75			-
17-Dec-26	KE9900004434	December 19, 2025	December 17, 2026	253	533.40	532.45			-
18-Mar-27	KE9900007650	March 20, 2026	March 18, 2027	344	544.80	543.85			-
SINGLE STOCK FUTURE (ABSA)									
18-Jun-26	KE9800008105	June 20, 2025	June 18, 2026	71	29.70	28.42	3	8,910	3
17-Sep-26	KE9900002099	September 19, 2025	September 17, 2026	162	30.09	28.96			-
17-Dec-26	KE9900004210	December 19, 2025	December 17, 2026	253	30.50	29.35			-
18-Mar-27	KE9900007437	March 20, 2026	March 18, 2027	344	31.15	29.98			-
SINGLE STOCK FUTURE (NCBA)									
18-Jun-26	KE9800008436	June 20, 2025	June 18, 2026	71	86.91	87.18			1
17-Sep-26	KE9900002438	September 19, 2025	September 17, 2026	162	88.55	88.83			-
17-Dec-26	KE9900004657	December 19, 2025	December 17, 2026	253	87.82	88.11			-
18-Mar-27	KE9900007767	March 20, 2026	March 18, 2027	344	89.70	89.99			-
SINGLE STOCK FUTURE (COOP)									
18-Jun-26	KE9800008543	June 20, 2025	June 18, 2026	71	29.96	27.66	1,411	4,228,270	1,220
17-Sep-26	KE9900002545	September 19, 2025	September 17, 2026	162	29.46	28.18			-
17-Dec-26	KE9900004764	December 19, 2025	December 17, 2026	253	29.06	27.75			-
18-Mar-27	KE9900007874	March 20, 2026	March 18, 2027	344	29.69	28.35			-
SINGLE STOCK FUTURE (SCBK)									
18-Jun-26	KE9800008659	June 20, 2025	June 18, 2026	71	327.25	321.00			-
17-Sep-26	KE9900002768	September 19, 2025	September 17, 2026	162	333.45	327.05			-
17-Dec-26	KE9900004988	December 19, 2025	December 17, 2026	253	340.25	333.75			-
18-Mar-27	KE9900008096	March 20, 2026	March 18, 2027	344	347.55	340.90			-
SINGLE STOCK FUTURE (IMHP)									
18-Jun-26	KE9800008764	June 20, 2025	June 18, 2026	71	47.75	47.75			3,676
17-Sep-26	KE9900002875	September 19, 2025	September 17, 2026	162	48.65	48.65			-
17-Dec-26	KE9900005092	December 19, 2025	December 17, 2026	253	48.14	48.14			-
18-Mar-27	KE9900008104	March 20, 2026	March 18, 2027	344	49.18	49.18			-
SINGLE STOCK FUTURE (BRIT)									
18-Jun-26	KE9900001109	July 7, 2025	June 18, 2026	71	12.33	12.28			-
17-Sep-26	KE9900003329	September 19, 2025	September 17, 2026	162	12.56	12.51			-
17-Dec-26	KE9900005654	December 19, 2025	December 17, 2026	253	12.82	12.77			-
18-Mar-27	KE9900008765	March 20, 2026	March 18, 2027	344	13.09	13.04			-
SINGLE STOCK FUTURE (LBTY)									
18-Jun-26	KE9900000986	July 7, 2025	June 18, 2026	71	9.12	9.15			-
17-Sep-26	KE9900003212	September 19, 2025	September 17, 2026	162	9.30	9.32			-
17-Dec-26	KE9900005548	December 19, 2025	December 17, 2026	253	9.49	9.51			-
18-Mar-27	KE9900008658	March 20, 2026	March 18, 2027	344	9.69	9.71			-
SINGLE STOCK FUTURE (KNRE)									
18-Jun-26	KE9900000879	July 7, 2025	June 18, 2026	71	3.51	3.33			-
17-Sep-26	KE9900003105	September 19, 2025	September 17, 2026	162	3.42	3.24			-
17-Dec-26	KE9900005324	December 19, 2025	December 17, 2026	253	3.49	3.30			-
18-Mar-27	KE9900008542	March 20, 2026	March 18, 2027	344	3.57	3.38			-
SINGLE STOCK FUTURE (KEGN)									
18-Jun-26	KE9900000762	July 7, 2025	June 18, 2026	71	9.25	9.31			-
17-Sep-26	KE9900003097	September 19, 2025	September 17, 2026	162	9.43	9.49			-
17-Dec-26	KE9900005217	December 19, 2025	December 17, 2026	253	8.72	8.78			-
18-Mar-27	KE9900008435	March 20, 2026	March 18, 2027	344	8.91	8.97			-
SINGLE STOCK FUTURE (KPLC)									
18-Jun-26	KE9900000655	July 7, 2025	June 18, 2026	71	17.20	17.00			-
17-Sep-26	KE9900002982	September 19, 2025	September 17, 2026	162	17.52	17.32			-
17-Dec-26	KE9900005100	December 19, 2025	December 17, 2026	253	17.08	16.87			-
18-Mar-27	KE9900008328	March 20, 2026	March 18, 2027	344	17.44	17.23			-

Total Volumes	
Today	Previous
3,198	895

Total Value	
Today	Previous
16,357,810	6,203,730

Total Open Interest	
Today	Previous
12,692	10,672

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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