

**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 (N25I)</b>									
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	49	3.227	3.227			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	140	3.314	3.314			-
20-Jun-25	KE9400007984	June 21, 2024	June 19, 2025	231	3.405	3.406			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	322	3.498	3.499			-
<b>INDEX (25MN)</b>									
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	49	3.227	3.227			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	140	3.314	3.314			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	231	3.405	3.406			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	322	3.498	3.499			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	49	17.03	17.29			203
20-Mar-25	KE9400006457	March 22, 2024	March 20, 2025	140	17.30	18.30	4	69.200	4
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	231	18.32	18.99			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	322	19.01	19.69			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	49	48.10	47.86			15
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	140	49.87	49.63			1
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	231	51.74	51.49			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	322	53.67	53.41			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
19-Dec-24	KE9400005434	December 22, 2023	December 19, 2024	49	39.15	38.96			36
20-Mar-25	KE9400006744	March 22, 2024	March 20, 2025	140	40.60	40.40			108
20-Jun-25	KE9400008214	June 21, 2024	June 19, 2025	231	42.11	41.91			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	322	43.68	43.47			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	49	186.05	182.00			10
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	140	192.95	186.15			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	231	200.15	193.15			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	322	207.60	200.35			-
<b>SINGLE STOCK FUTURE (BATAK)</b>									
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	49	362.75	348.90			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	140	376.15	361.80			-
20-Jun-25	KE9400008453	June 21, 2024	June 19, 2025	231	390.20	375.35			-
18-Sep-25	KE9400001102	September 20, 2024	September 18, 2025	322	404.75	389.30			-
<b>SINGLE STOCK FUTURE (ABSA)</b>									
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	49	15.56	15.36			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	140	16.13	15.93			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	231	16.74	16.52			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	322	17.36	17.14			-
<b>SINGLE STOCK FUTURE (NCBA)</b>									
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	49	44.79	44.81			14
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	140	46.45	46.47			4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	231	48.19	48.20			-
18-Sep-25	KE9400001219	September 20, 2024	September 18, 2025	322	49.98	50.00			-
<b>SINGLE STOCK FUTURE (COOP)</b>									
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	49	14.34	14.29			7
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	140	14.87	14.82			-
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	231	15.42	15.38			-
18-Sep-25	KE9400001326	September 20, 2024	September 18, 2025	322	16.00	15.95			-
<b>SINGLE STOCK FUTURE (SCBK)</b>									
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	49	229.90	231.25			-
20-Mar-25	KE9400007455	March 22, 2024	March 20, 2025	140	238.40	239.80			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	231	247.30	248.80			-
18-Sep-25	KE9400001433	September 20, 2024	September 18, 2025	322	256.55	258.05			-
<b>SINGLE STOCK FUTURE (IMHP)</b>									
19-Dec-24	KE9400006410	December 22, 2023	December 19, 2024	49	28.57	29.20			2
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	140	29.63	30.27			-
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	231	30.74	31.41			-
18-Sep-25	KE9400001540	September 20, 2024	September 18, 2025	322	31.88	32.58			-

Total Volumes	
Today	Previous
4	76

Total Value	
Today	Previous
69,200	1,323,200

Total Open Interest	
Today	Previous
404	400

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.

500 - 1000 below Kes.100

100 - above Kes.100

INDEX-100

MIN-INDEX - 30

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