

## DERIVATIVES PRICELIST

EXERCISES 1										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
									April 14, 2025	
INDEX (N25I)										
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	66	3,476	3,446				-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	157	3,508	3,478				-
18-Dec-25	KE9600011870	December 20, 2024	December 18, 2025	248	3,555	3,525				-
19-Mar-26	KE9800005879	March 21, 2025	March 19, 2026	339	3,616	3,587				-
INDEX (25MN)										
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	66	3,476	3,446				-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	157	3,508	3,478				-
18-Dec-25	KE9600001743	December 20, 2024	December 18, 2025	248	3,555	3,525				-
19-Mar-26	KE9800005762	March 21, 2025	March 19, 2026	339	3,616	3,587				-
INDEX (10MN)										
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170	1,311	1,301				-
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1,322	1,313				-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1,340	1,331				-
19-Mar-26	KE9800005986	March 21, 2025	March 19, 2026	352	1,363	1,354				-
SINGLE STOCK FUTURE (\$COM)										
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	66	17.98	17.94				1
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	157	17.70	17.66				1
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	248	18.14	18.10				-
19-Mar-26	KE9800006109	March 21, 2025	March 19, 2026	339	18.66	18.62				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	66	41.48	41.05				-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	157	42.34	41.91				-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	248	43.41	42.97				-
19-Mar-26	KE9800006323	March 21, 2025	March 19, 2026	339	44.64	44.20				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	66	40.23	38.93				-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	157	41.06	39.74				-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	248	42.09	40.74				-
19-Mar-26	KE9800006216	March 21, 2025	March 19, 2026	339	43.28	41.90				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	66	182.55	183.20				2
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	157	186.35	187.00				-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	248	191.00	191.70				-
19-Mar-26	KE9800006547	March 21, 2025	March 19, 2026	339	196.45	197.20				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	66	329.25	330.50				-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	157	331.05	332.40				-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	248	339.40	340.80				-
19-Mar-26	KE9800006653	March 21, 2025	March 19, 2026	339	349.05	350.55				-
SINGLE STOCK FUTURE (ABSA)										
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	66	16.11	15.76				5
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	157	16.44	16.09				-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	248	16.65	16.29				-
19-Mar-26	KE9800006430	March 21, 2025	March 19, 2026	339	17.12	16.76				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	66	51.06	51.34				-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	157	49.86	50.16				-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	248	51.11	51.43				-
19-Mar-26	KE9800006760	March 21, 2025	March 19, 2026	339	52.57	52.90				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	66	14.73	14.74				-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	157	15.04	15.05				-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	248	15.42	15.43				-
19-Mar-26	KE9800006877	March 21, 2025	March 19, 2026	339	15.85	15.87				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	66	303.95	303.90				-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	157	302.25	302.25				-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	248	309.85	309.85				-
19-Mar-26	KE9800006984	March 21, 2025	March 19, 2026	339	318.65	318.70				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	66	31.24	31.05				-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	157	31.89	31.70				-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	248	32.68	32.50				-
19-Mar-26	KE9800007099	March 21, 2025	March 19, 2026	339	33.61	33.43				-

Total Volumes	
Today	Previous

Total Value	
Today	Previous

Total Open Interest	
Today	Previous
0	0

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 NSF's fair value calculation

SSF- 1000 below Kes.100

100 above Kes.100

INDEX-100

MINI-INDEX - 10

**Nominal:**

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