

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 15, 2025	
INDEX (N25I)										
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	65	3.470	3.476				-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	156	3.501	3.508				-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	247	3.548	3.555				-
19-Mar-26	KE9800005879	March 21, 2025	March 19, 2026	338	3.609	3.616				-
INDEX (25MN)										
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	65	3.470	3.476				-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	156	3.501	3.508				-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	247	3.548	3.555				-
19-Mar-26	KE9800005762	March 21, 2025	March 19, 2026	338	3.609	3.616				-
INDEX (10MN)										
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170	1.301	1.311				-
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1.313	1.322				-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1.330	1.340				-
19-Mar-26	KE9800005986	March 21, 2025	March 19, 2026	352	1.353	1.363				-
SINGLE STOCK FUTURE (\$COM)										
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	65	17.77	17.98				1
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	156	17.48	17.70				1
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	247	17.92	18.14				-
19-Mar-26	KE9800006109	March 21, 2025	March 19, 2026	338	18.43	18.66				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	65	40.97	41.48				-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	156	41.81	42.34				-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	247	42.86	43.41				-
19-Mar-26	KE9800006323	March 21, 2025	March 19, 2026	338	44.08	44.64				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	65	38.59	40.23				-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	156	39.39	41.06				-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	247	40.37	42.09				-
19-Mar-26	KE9800006216	March 21, 2025	March 19, 2026	338	41.52	43.28				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	65	181.75	182.55				2
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	156	185.55	186.35				-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	247	190.15	191.00				-
19-Mar-26	KE9800006547	March 21, 2025	March 19, 2026	338	195.55	196.45				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	65	332.75	329.25				-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	156	334.60	331.05				-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	247	343.00	339.40				-
19-Mar-26	KE9800006653	March 21, 2025	March 19, 2026	338	352.75	349.05				-
SINGLE STOCK FUTURE (ABSA)										
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	65	16.25	16.11				5
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	156	16.59	16.44				-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	247	16.80	16.65				-
19-Mar-26	KE9800006430	March 21, 2025	March 19, 2026	338	17.28	17.12				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	65	51.81	51.06				-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	156	50.63	49.86				-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	247	51.90	51.11				-
19-Mar-26	KE9800006760	March 21, 2025	March 19, 2026	338	53.37	52.57				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	65	14.73	14.73				-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	156	15.04	15.04				-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	247	15.41	15.42				-
19-Mar-26	KE9800006877	March 21, 2025	March 19, 2026	338	15.85	15.85				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	65	304.15	303.95				-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	156	302.45	302.25				-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	247	310.00	309.85				-
19-Mar-26	KE9800006984	March 21, 2025	March 19, 2026	338	318.85	318.65				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	65	31.53	31.24				-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	156	31.31	31.89				-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	247	32.99	32.68				-
19-Mar-26	KE9800007099	March 21, 2025	March 19, 2026	338	33.93	33.61				-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
9	9

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:

MINI-INDEX - 10

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