

DERIVATIVES PRICELIST

EXERCISES 16										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
									April 16, 2025	
INDEX (N25I)										
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	64	3.439	3.470				-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	155	3.470	3.501				-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	246	3.516	3.548				-
19-Mar-26	KE9800005879	March 21, 2025	March 19, 2026	337	3.577	3.609				-
INDEX (25MN)										
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	64	3.439	3.470				-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	155	3.470	3.501				-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	246	3.516	3.548				-
19-Mar-26	KE9800005762	March 21, 2025	March 19, 2026	337	3.577	3.609				-
INDEX (10MN)										
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170	1.291	1.301				-
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1.303	1.313				-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1.320	1.330				-
19-Mar-26	KE9800005986	March 21, 2025	March 19, 2026	352	1.343	1.353				-
SINGLE STOCK FUTURE (\$COM)										
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	64	17.62	17.77				1
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	155	17.32	17.48				1
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	246	17.76	17.92				-
19-Mar-26	KE9800006109	March 21, 2025	March 19, 2026	337	18.26	18.43				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	64	40.50	40.97				-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	155	41.34	41.81				-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	246	42.37	42.86				-
19-Mar-26	KE9800006323	March 21, 2025	March 19, 2026	337	43.57	44.08				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	64	38.89	38.59				-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	155	39.69	39.39				-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	246	40.68	40.37				-
19-Mar-26	KE9800006216	March 21, 2025	March 19, 2026	337	41.83	41.52				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	64	180.70	181.75				2
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	155	184.45	185.55				-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	246	189.05	190.15				-
19-Mar-26	KE9800006547	March 21, 2025	March 19, 2026	337	194.40	195.55				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	64	331.15	332.75				-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	155	332.95	334.60				-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	246	341.30	343.00				-
19-Mar-26	KE9800006653	March 21, 2025	March 19, 2026	337	351.00	352.75				-
SINGLE STOCK FUTURE (ABSA)										
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	64	16.20	16.25				5
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	155	16.54	16.59				-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	246	16.74	16.80				-
19-Mar-26	KE9800006430	March 21, 2025	March 19, 2026	337	17.22	17.28				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	64	50.02	51.81				-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	155	48.80	50.63				-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	246	50.02	51.90				-
19-Mar-26	KE9800006760	March 21, 2025	March 19, 2026	337	51.44	53.37				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	64	14.73	14.73				-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	155	15.03	15.04				-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	246	15.41	15.41				-
19-Mar-26	KE9800006877	March 21, 2025	March 19, 2026	337	15.84	15.85				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	64	304.60	304.15				-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	155	302.90	302.45				-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	246	310.45	310.00				-
19-Mar-26	KE9800006984	March 21, 2025	March 19, 2026	337	319.30	318.85				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	64	31.07	31.53				-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	155	31.71	32.19				-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	246	32.50	32.99				-
19-Mar-26	KE9800007099	March 21, 2025	March 19, 2026	337	33.42	33.93				-

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

SSE- 1000 below Kes.100

100 above Kes.100

INDEX-100

MINI-INDEX - 10

Nominal:

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