

DERIVATIVES PRICELIST

| EXERCISES FOR FEBRUARY 26, 2025 | | | | | | | | | |
|---------------------------------|--------------|--------------------|--------------------|----------------|-----------|----------------|------------------------|-------------|-------------------------|
| Contract Type | ISIN | Listing Date | Expiry Date | Days to Expiry | MTM Price | Previous Price | Total Volume Contracts | Total Value | Open Interest Contracts |
| | | | | | | | | | February 26, 2025 |
| INDEX (N25I) | | | | | | | | | |
| 20-Mar-25 | KE9400006434 | March 22, 2024 | March 20, 2025 | 22 | 3.609 | 3.614 | | | - |
| 20-Jun-25 | KE9400007986 | June 21, 2024 | June 19, 2025 | 113 | 3.643 | 3.648 | | | - |
| 18-Sep-25 | KE9400009214 | September 20, 2024 | September 18, 2025 | 204 | 3.688 | 3.694 | | | - |
| 18-Dec-25 | KE9600001870 | December 20, 2024 | December 18, 2025 | 295 | 3.747 | 3.753 | | | - |
| INDEX (25MN) | | | | | | | | | |
| 20-Mar-25 | KE9400006327 | March 22, 2024 | March 20, 2025 | 22 | 3.609 | 3.614 | | | - |
| 20-Jun-25 | KE9400007870 | June 21, 2024 | June 19, 2025 | 113 | 3.643 | 3.648 | | | - |
| 18-Sep-25 | KE9400009107 | September 20, 2024 | September 18, 2025 | 204 | 3.688 | 3.694 | | | - |
| 18-Dec-25 | KE9600001763 | December 20, 2024 | December 18, 2025 | 295 | 3.747 | 3.753 | | | - |
| INDEX (10MN) | | | | | | | | | |
| 20-Mar-25 | KE9600003108 | March 22, 2024 | March 20, 2025 | 79 | 1.375 | 1.380 | | | - |
| 20-Jun-25 | KE9600003215 | June 21, 2024 | June 19, 2025 | 170 | 1.387 | 1.393 | | | - |
| 18-Sep-25 | KE9600003322 | September 20, 2024 | September 18, 2025 | 261 | 1.405 | 1.410 | | | - |
| 18-Dec-25 | KE9600003439 | December 20, 2024 | December 18, 2025 | 352 | 1.427 | 1.433 | | | - |
| SINGLE STOCK FUTURE (\$COM) | | | | | | | | | |
| 20-Mar-25 | KE9400006657 | March 22, 2024 | March 20, 2025 | 22 | 17.70 | 18.06 | | | 4 |
| 20-Jun-25 | KE9400008109 | June 21, 2024 | June 19, 2025 | 113 | 18.08 | 18.44 | | | - |
| 18-Sep-25 | KE9400009438 | September 20, 2024 | September 18, 2025 | 204 | 18.51 | 18.89 | | | - |
| 18-Dec-25 | KE9600001987 | December 20, 2024 | December 18, 2025 | 295 | 19.02 | 19.40 | | | - |
| SINGLE STOCK FUTURE (EQTY) | | | | | | | | | |
| 20-Mar-25 | KE9400006988 | March 22, 2024 | March 20, 2025 | 22 | 48.43 | 48.60 | | | 8 |
| 20-Jun-25 | KE9400008323 | June 21, 2024 | June 19, 2025 | 113 | 45.43 | 45.60 | | | - |
| 18-Sep-25 | KE9400009768 | September 20, 2024 | September 18, 2025 | 204 | 46.53 | 46.70 | | | - |
| 18-Dec-25 | KE9600002100 | December 20, 2024 | December 18, 2025 | 295 | 47.81 | 47.98 | | | - |
| SINGLE STOCK FUTURE (KCBG) | | | | | | | | | |
| 20-Mar-25 | KE9400006764 | March 22, 2024 | March 20, 2025 | 22 | 44.96 | 45.17 | | | 170 |
| 20-Jun-25 | KE9400008216 | June 21, 2024 | June 19, 2025 | 113 | 45.91 | 46.13 | | | - |
| 18-Sep-25 | KE9400009545 | September 20, 2024 | September 18, 2025 | 204 | 47.02 | 47.24 | | | - |
| 18-Dec-25 | KE9600002092 | December 20, 2024 | December 18, 2025 | 295 | 48.30 | 48.53 | | | - |
| SINGLE STOCK FUTURE (EABL) | | | | | | | | | |
| 20-Mar-25 | KE9400007218 | March 22, 2024 | March 20, 2025 | 22 | 190.85 | 190.90 | | | - |
| 20-Jun-25 | KE9400008547 | June 21, 2024 | June 19, 2025 | 113 | 194.90 | 194.95 | | | - |
| 18-Sep-25 | KE9400009982 | September 20, 2024 | September 18, 2025 | 204 | 193.55 | 193.60 | | | - |
| 18-Dec-25 | KE9600002324 | December 20, 2024 | December 18, 2025 | 295 | 198.85 | 198.95 | | | - |
| SINGLE STOCK FUTURE (BATK) | | | | | | | | | |
| 20-Mar-25 | KE9400007325 | March 22, 2024 | March 20, 2025 | 22 | 374.65 | 378.05 | | | - |
| 20-Jun-25 | KE9400008653 | June 21, 2024 | June 19, 2025 | 113 | 337.30 | 340.75 | | | - |
| 18-Sep-25 | KE9600001102 | September 20, 2024 | September 18, 2025 | 204 | 340.40 | 343.95 | | | - |
| 18-Dec-25 | KE9600002548 | December 20, 2024 | December 18, 2025 | 295 | 349.80 | 353.45 | | | - |
| SINGLE STOCK FUTURE (ABSA) | | | | | | | | | |
| 20-Mar-25 | KE9400007093 | March 22, 2024 | March 20, 2025 | 22 | 19.11 | 19.12 | | | 5 |
| 20-Jun-25 | KE9400008430 | June 21, 2024 | June 19, 2025 | 113 | 18.15 | 18.15 | | | - |
| 18-Sep-25 | KE9400009875 | September 20, 2024 | September 18, 2025 | 204 | 18.59 | 18.59 | | | - |
| 18-Dec-25 | KE9600002217 | December 20, 2024 | December 18, 2025 | 295 | 19.10 | 19.10 | | | - |
| SINGLE STOCK FUTURE (NCBA) | | | | | | | | | |
| 20-Mar-25 | KE9400007432 | March 22, 2024 | March 20, 2025 | 22 | 50.04 | 49.35 | | | 4 |
| 20-Jun-25 | KE9400008760 | June 21, 2024 | June 19, 2025 | 113 | 48.06 | 47.36 | | | - |
| 18-Sep-25 | KE9600001219 | September 20, 2024 | September 18, 2025 | 204 | 49.22 | 48.50 | | | - |
| 18-Dec-25 | KE9600002654 | December 20, 2024 | December 18, 2025 | 295 | 50.57 | 49.83 | | | - |
| SINGLE STOCK FUTURE (COOP) | | | | | | | | | |
| 20-Mar-25 | KE9400007549 | March 22, 2024 | March 20, 2025 | 22 | 17.05 | 17.10 | | | 111 |
| 20-Jun-25 | KE9400008877 | June 21, 2024 | June 19, 2025 | 113 | 15.89 | 15.95 | | | - |
| 18-Sep-25 | KE9600001326 | September 20, 2024 | September 18, 2025 | 204 | 16.27 | 16.33 | | | - |
| 18-Dec-25 | KE9600002878 | December 20, 2024 | December 18, 2025 | 295 | 16.72 | 16.78 | | | - |
| SINGLE STOCK FUTURE (SCBK) | | | | | | | | | |
| 20-Mar-25 | KE9400007655 | March 22, 2024 | March 20, 2025 | 22 | 306.00 | 300.05 | 1 | 30,600 | 1 |
| 20-Jun-25 | KE9400008984 | June 21, 2024 | June 19, 2025 | 113 | 290.20 | 283.05 | | | - |
| 18-Sep-25 | KE9600001433 | September 20, 2024 | September 18, 2025 | 204 | 297.15 | 289.90 | | | - |
| 18-Dec-25 | KE9600002985 | December 20, 2024 | December 18, 2025 | 295 | 305.30 | 297.85 | | | - |
| SINGLE STOCK FUTURE (IMHP) | | | | | | | | | |
| 20-Mar-25 | KE9400007762 | March 22, 2024 | March 20, 2025 | 22 | 36.01 | 35.67 | | | 1 |
| 20-Jun-25 | KE9400009099 | June 21, 2024 | June 19, 2025 | 113 | 34.18 | 33.83 | | | - |
| 18-Sep-25 | KE9600001540 | September 20, 2024 | September 18, 2025 | 204 | 35.01 | 34.65 | | | - |
| 18-Dec-25 | KE9600003090 | December 20, 2024 | December 18, 2025 | 295 | 35.97 | 35.60 | | | - |

| Total Volumes | |
|---------------|----------|
| Today | Previous |
| 1 | 7 |

| Total Value | |
|-------------|----------|
| Today | Previous |
| 30 600 | - |

| Total Open Interest | |
|---------------------|----------|
| Today | Previous |
| 304 | 304 |

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:

MINI-INDEX - 10

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