

DERIVATIVES PRICELIST

EXERCISES FOR FEBRUARY 27, 2025									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 27, 2025
INDEX (N25I)									
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	21	3,607	3,609			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	112	3,640	3,643			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	203	3,686	3,688			-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	294	3,745	3,747			-
INDEX (25MN)									
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	21	3,607	3,609			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	112	3,640	3,643			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	203	3,686	3,688			-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	294	3,745	3,747			-
INDEX (10MN)									
20-Mar-25	KE9600003108	March 22, 2024	March 20, 2025	79	1,372	1,375			-
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170	1,384	1,387			-
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1,402	1,405			-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1,424	1,427			-
SINGLE STOCK FUTURE (\$COM)									
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	21	17.65	17.70			4
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	112	18.02	18.08			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	203	18.45	18.51			-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	294	18.96	19.02			-
SINGLE STOCK FUTURE (EQTY)									
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	21	48.72	48.43			8
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	112	45.73	45.43			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	203	46.83	46.53			-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	294	48.11	47.81			-
SINGLE STOCK FUTURE (KCBG)									
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	21	45.05	44.96			170
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	112	46.00	45.91			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	203	47.11	47.02			-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	294	48.40	48.30			-
SINGLE STOCK FUTURE (EABL)									
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	21	186.75	190.85			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	112	190.70	194.90			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	203	189.30	193.55			-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	294	194.50	198.85			-
SINGLE STOCK FUTURE (BATK)									
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	21	374.05	374.65			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	112	336.70	337.30			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	203	339.80	340.40			-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	294	349.15	349.80			-
SINGLE STOCK FUTURE (ABSA)									
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	21	19.21	19.11			5
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	112	18.25	18.15			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	203	18.69	18.59			-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	294	19.20	19.10			-
SINGLE STOCK FUTURE (NCBA)									
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	21	50.28	50.04			4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	112	48.31	48.06			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	203	49.47	49.22			-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	294	50.82	50.57			-
SINGLE STOCK FUTURE (COOP)									
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	21	16.84	17.05			111
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	112	15.68	15.89			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	203	16.06	16.27			-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	294	16.50	16.72			-
SINGLE STOCK FUTURE (SCBK)									
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	21	301.65	306.00			1
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	112	284.70	290.20			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	203	291.55	297.15			-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	294	299.55	305.30			-
SINGLE STOCK FUTURE (IMHP)									
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	21	36.00	36.01			1
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	112	34.17	34.18			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	203	35.00	35.01			-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	294	35.95	35.97			-

Total Volumes	
Today	Previous
-	1

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 NSE'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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