

DERIVATIVES PRICELIST

EXERCISES FOR JANUARY 14, 2025									
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 14, 2025
INDEX (N25I)									
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	65	3,524	3,526			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	156	3,566	3,568			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	247	3,624	3,626			-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	338	3,696	3,698			-
INDEX (25MN)									
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	65	3,524	3,526			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	156	3,566	3,568			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	247	3,624	3,626			-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	338	3,696	3,698			-
INDEX (10MN)									
20-Mar-25	KE9600003108	March 22, 2024	March 20, 2025	79	1,346	1,344			-
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170	1,362	1,360			-
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1,384	1,382			-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1,411	1,410			-
SINGLE STOCK FUTURE (\$COM)									
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	65	18.00	17.97	5	90,000	9
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	156	18.28	18.39			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	247	18.79	18.90			-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	338	19.36	19.48			-
SINGLE STOCK FUTURE (EQTY)									
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	65	49.18	48.63			16
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	156	46.31	45.76			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	247	47.60	47.03			-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	338	49.07	48.48			-
SINGLE STOCK FUTURE (KCBG)									
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	65	44.19	44.21			189
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	156	45.24	45.25			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	247	46.49	46.50			-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	338	47.92	47.93			-
SINGLE STOCK FUTURE (EABL)									
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	65	180.55	177.80			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	156	184.80	182.00			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	247	183.90	181.00			-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	338	189.60	186.60			-
SINGLE STOCK FUTURE (BATK)									
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	65	376.60	372.60			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	156	340.15	336.10			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	247	344.60	340.45			-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	338	355.35	351.05			-
SINGLE STOCK FUTURE (ABSA)									
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	65	18.77	19.03			-
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	156	17.84	18.11			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	247	18.34	18.61			-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	338	18.90	19.19			-
SINGLE STOCK FUTURE (NCBA)									
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	65	47.96	48.17			4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	156	46.05	46.27			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	247	47.33	47.56			-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	338	48.79	49.03			-
SINGLE STOCK FUTURE (COOP)									
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	65	16.73	16.84			110
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	156	15.61	15.72			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	247	16.04	16.15			-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	338	16.54	16.65			-
SINGLE STOCK FUTURE (SCBK)									
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	65	300.80	304.95			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	156	284.55	288.80			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	247	292.40	296.80			-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	338	301.45	306.00			-
SINGLE STOCK FUTURE (IMHP)									
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	65	34.99	35.15			1
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	156	33.23	33.39			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	247	34.14	34.32			-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	338	35.20	35.38			-

Total Volumes	
Today	Previous
5	5

Total Value	
Today	Previous
90.000	-

Total Open Interest	
Today	Previous
329	334

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

Nominal:

INDEX-100
MINI-INDEX - 10

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