

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
									January 16, 2025
INDEX (N25I)									
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	63	3.493	3.487			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	154	3.535	3.529			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	245	3.593	3.587			-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	336	3.665	3.658			-
INDEX (25MN)									
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	63	3.493	3.487			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	154	3.535	3.529			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	245	3.593	3.587			-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	336	3.665	3.658			-
INDEX (10MN)									
20-Mar-25	KE9600003108	March 22, 2024	March 20, 2025	79	1.337	1.329			-
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170	1.353	1.345			-
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1.375	1.367			-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1.402	1.394			-
SINGLE STOCK FUTURE (\$COM)									
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	63	18.36	18.01			9
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	154	18.79	18.43			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	245	19.31	18.94			-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	336	19.90	19.52			-
SINGLE STOCK FUTURE (EQTY)									
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	63	47.90	48.81	8	383,200	16
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	154	46.39	45.94			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	245	47.67	47.21			-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	336	49.15	48.67			-
SINGLE STOCK FUTURE (KCBG)									
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	63	44.00	44.03	3	132,000	189
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	154	44.90	45.07			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	245	46.13	46.31			-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	336	47.55	47.74			-
SINGLE STOCK FUTURE (EABL)									
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	63	181.95	179.45			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	154	186.25	183.70			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	245	185.35	182.75			-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	336	191.10	188.40			-
SINGLE STOCK FUTURE (BATK)									
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	63	376.15	376.75			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	154	339.70	340.35			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	245	344.10	344.75			-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	336	354.80	355.50			-
SINGLE STOCK FUTURE (ABSA)									
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	63	17.28	17.50			2
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	154	16.32	16.54			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	245	16.77	16.99			-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	336	17.29	17.52			-
SINGLE STOCK FUTURE (NCBA)									
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	63	48.24	48.05			4
20-Jun-25	KE9400008760	June 21, 2024	June 19, 2025	154	46.34	46.14			-
18-Sep-25	KE9600001219	September 20, 2024	September 18, 2025	245	47.61	47.42			-
18-Dec-25	KE9600002654	December 20, 2024	December 18, 2025	336	49.08	48.88			-
SINGLE STOCK FUTURE (COOP)									
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	63	15.96	16.73			110
20-Jun-25	KE9400008877	June 21, 2024	June 19, 2025	154	14.82	14.98			-
18-Sep-25	KE9600001326	September 20, 2024	September 18, 2025	245	15.23	15.39			-
18-Dec-25	KE9600002878	December 20, 2024	December 18, 2025	336	15.70	15.87			-
SINGLE STOCK FUTURE (SCBK)									
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	63	287.20	294.10			-
20-Jun-25	KE9400008984	June 21, 2024	June 19, 2025	154	270.60	277.70			-
18-Sep-25	KE9600001433	September 20, 2024	September 18, 2025	245	278.05	285.35			-
18-Dec-25	KE9600002985	December 20, 2024	December 18, 2025	336	286.65	294.20			-
SINGLE STOCK FUTURE (IMHP)									
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	63	34.16	34.57			1
20-Jun-25	KE9400009099	June 21, 2024	June 19, 2025	154	32.37	32.80			-
18-Sep-25	KE9600001540	September 20, 2024	September 18, 2025	245	33.27	33.70			-
18-Dec-25	KE9600003090	December 20, 2024	December 18, 2025	336	34.29	34.75			-

Total Volumes	
Today	Previous
11	16

Total Value	
Today	Previous
515 200	269 220

Total Open Interest	
Today	Previous
331	331

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:

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