

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
									March 17, 2025
INDEX (N25I)									
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	3	3,560	3,533			-
20-Jun-25	KE9400007986	June 21, 2024	June 19, 2025	94	3,594	3,566			-
18-Sep-25	KE9400009214	September 20, 2024	September 18, 2025	185	3,633	3,606			-
18-Dec-25	KE9600001870	December 20, 2024	December 18, 2025	276	3,690	3,662			-
INDEX (25MN)									
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	3	3,560	3,533			-
20-Jun-25	KE9400007870	June 21, 2024	June 19, 2025	94	3,594	3,566			-
18-Sep-25	KE9400009107	September 20, 2024	September 18, 2025	185	3,633	3,606			-
18-Dec-25	KE9600001763	December 20, 2024	December 18, 2025	276	3,690	3,662			-
INDEX (10MN)									
20-Mar-25	KE9600003108	March 22, 2024	March 20, 2025	79	1,351	1,336			-
20-Jun-25	KE9600003215	June 21, 2024	June 19, 2025	170	1,364	1,348			-
18-Sep-25	KE9600003322	September 20, 2024	September 18, 2025	261	1,379	1,363			-
18-Dec-25	KE9600003439	December 20, 2024	December 18, 2025	352	1,400	1,385			-
SINGLE STOCK FUTURE (\$COM)									
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	3	17.81	17.78			4
20-Jun-25	KE9400008109	June 21, 2024	June 19, 2025	94	18.20	18.16			-
18-Sep-25	KE9400009438	September 20, 2024	September 18, 2025	185	18.61	18.57			-
18-Dec-25	KE9600001987	December 20, 2024	December 18, 2025	276	19.11	19.07			-
SINGLE STOCK FUTURE (EQTY)									
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	3	47.59	47.68			8
20-Jun-25	KE9400008323	June 21, 2024	June 19, 2025	94	44.58	44.67			-
18-Sep-25	KE9400009768	September 20, 2024	September 18, 2025	185	45.59	45.68			-
18-Dec-25	KE9600002100	December 20, 2024	December 18, 2025	276	46.82	46.92			-
SINGLE STOCK FUTURE (KCBG)									
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	3	42.29	41.50			94
20-Jun-25	KE9400008216	June 21, 2024	June 19, 2025	94	40.14	40.06			-
18-Sep-25	KE9400009545	September 20, 2024	September 18, 2025	185	41.04	40.97			-
18-Dec-25	KE9600002092	December 20, 2024	December 18, 2025	276	42.14	42.08			-
SINGLE STOCK FUTURE (EABL)									
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	3	186.15	185.80			-
20-Jun-25	KE9400008547	June 21, 2024	June 19, 2025	94	190.10	189.75			-
18-Sep-25	KE9400009982	September 20, 2024	September 18, 2025	185	188.40	188.05			-
18-Dec-25	KE9600002324	December 20, 2024	December 18, 2025	276	193.50	193.15			-
SINGLE STOCK FUTURE (BATK)									
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	3	369.80	370.35			-
20-Jun-25	KE9400008653	June 21, 2024	June 19, 2025	94	332.40	332.95			-
18-Sep-25	KE9600001102	September 20, 2024	September 18, 2025	185	334.90	335.50			-
18-Dec-25	KE9600002548	December 20, 2024	December 18, 2025	276	343.95	344.60			-
SINGLE STOCK FUTURE (ABSA)									
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	3	19.07	19.27			5
20-Jun-25	KE9400008430	June 21, 2024	June 19, 2025	94	18.11	18.12			-
18-Sep-25	KE9400009875	September 20, 2024	September 18, 2025	185	18.52	18.53			-
18-Dec-25	KE9600002217	December 20, 2024	December 18, 2025	276	19.02	19.03			-
SINGLE STOCK FUTURE (NCBA)									
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	3	52.29	51.84			6

Total Volumes	
Today	Previous
-	35

Total Value	
Today	Previous
-	578 090

Total Open Interest	
Today	Previous
245	245

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:

INDEX 10

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