

DERIVATIVES PRICELIST

EXPIRATIONS										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
										April 24, 2024
INDEX (N25I)										
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	57	2.877	2.871				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	148	2.966	2.959				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	239	3.056	3.049				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	330	3.146	3.140				-
INDEX (25MN)										
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	57	2.877	2.871				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	148	2.966	2.959				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	239	3.056	3.049				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	330	3.146	3.140				-
SINGLE STOCK FUTURE (SCOM)										
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	57	16.63	16.61	31	515,530		141
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	148	16.74	16.65				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	239	17.41	17.31				-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	330	18.09	17.98				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	57	37.60	38.70	1	37,600		39
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	148	39.43	40.25				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	239	41.00	41.85				-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	330	42.59	43.47				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	57	30.66	30.47				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	148	31.89	31.69				5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	239	33.15	32.94				-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	330	34.44	34.23				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	57	159.40	159.25				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	148	164.55	164.35				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	239	171.05	170.85				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	330	177.75	177.50				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	57	373.55	375.75				2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	148	383.45	385.75				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	239	398.70	401.10				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	330	414.20	416.70				-
SINGLE STOCK FUTURE (ABSA)										
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	57	11.00	11.75	1	11,000		2
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	148	12.65	12.02				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	239	12.95	12.29				-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	330	13.45	12.77				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	57	42.11	41.98				5
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	148	43.80	43.66				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	239	45.54	45.39				-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	330	47.31	47.16				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	57	12.73	12.73				6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	148	13.24	13.24				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	239	13.76	13.77				-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	330	14.30	14.30				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	57	174.00	168.45				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	148	180.95	175.15				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	239	182.10	176.10				-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	330	189.20	182.95				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	57	17.53	17.36				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	148	18.23	18.45				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	239	18.95	19.18				-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	330	19.69	19.93				-

Total Volumes	
Today	Previous
33	5

Total Value	
Today	Previous
564 130	81 190

Total Open Interest	
Today	Previous
200	170

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 K€ 100

100, above Kes.100.

Nominal:

INDEX-100
MINI-INDEX - 10

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