

DERIVATIVES PRICELIST

EXERCISES										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
									April 26, 2024	
INDEX (N25I)										
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	55	2,902	2,881				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	146	2,991	2,970				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	237	3,082	3,060				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	328	3,173	3,150				-
INDEX (25MN)										
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	55	2,902	2,881				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	146	2,991	2,970				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	237	3,082	3,060				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	328	3,173	3,150				-
SINGLE STOCK FUTURE (SCOM)										
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	55	16.65	16.70				141
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	146	16.68	16.74				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	237	17.34	17.40				-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	328	18.01	18.08				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	55	39.93	41.36				43
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	146	41.52	40.42				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	237	43.16	42.03				-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	328	44.84	43.66				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	55	30.79	30.65				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	146	32.02	31.87				5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	237	33.29	33.14				-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	328	34.58	34.43				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	55	158.55	155.50				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	146	163.60	160.45				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	237	170.10	166.85				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	328	176.70	173.35				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	55	373.00	373.35				2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	146	382.80	383.25				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	237	398.00	398.50				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	328	413.45	414.00				-
SINGLE STOCK FUTURE (ABSA)										
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	55	12.26	12.21				2
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	146	12.75	12.70				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	237	13.04	13.00				-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	328	13.55	13.50				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	55	43.25	43.50	6	259,500		3
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	146	43.60	43.56				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	237	45.33	45.29				-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	328	47.09	47.06				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	55	12.77	12.77				6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	146	13.28	13.28				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	237	13.80	13.81				-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	328	14.34	14.35				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	55	175.65	174.40				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	146	182.65	181.40				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	237	183.85	182.55				-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	328	191.00	189.70				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	55	17.62	17.52				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	146	18.32	18.22				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	237	19.05	18.94				-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	328	19.79	19.68				-

Total Volumes	
Today	Previous
6	15

Total Value	
Today	Previous
259 500	631 100

Total Open Interest	
Today	Previous
202	199

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

100 above Kes.100

Nominal:

INDEX-100
MINI-INDEX - 10

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