

## 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	
									May 6, 2024	
INDEX (N25I)										
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	45	2,793	2,799				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	136	2,877	2,884				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	227	2,965	2,972				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	318	3,053	3,059				-
INDEX (25MN)										
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	45	2,793	2,799				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	136	2,877	2,884				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	227	2,965	2,972				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	318	3,053	3,059				-
SINGLE STOCK FUTURE (SCOM)										
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	45	16.02	16.24				261
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	136	16.02	16.25				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	227	16.62	16.90				-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	318	17.31	17.56				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	45	39.14	39.29				43
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	136	40.69	40.85				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	227	42.31	42.48				-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	318	43.95	44.13				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	45	30.46	30.04				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	136	31.67	31.23				5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	227	32.93	32.47				-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	318	34.21	33.74				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	45	155.10	155.05				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	136	159.95	159.90				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	227	166.35	166.30				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	318	172.80	172.75				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	45	370.55	371.55				2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	136	380.15	381.20				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	227	395.30	396.40				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	318	410.65	411.80				-
SINGLE STOCK FUTURE (ABSA)										
	KE9400003092	June 16, 2023	June 20, 2024	45	12.36	12.17				4
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	136	12.85	12.65				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	227	13.15	12.95				-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	318	13.66	13.45				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	45	38.00	40.07	3	114,000		1
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	136	40.28	41.66				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	227	41.89	43.32				-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	318	43.52	45.00				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	45	12.21	12.42				6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	136	12.69	12.92				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	227	13.19	13.43				-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	318	13.71	13.95				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	45	176.95	174.65				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	136	183.95	181.55				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	227	185.25	182.75				-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	318	192.45	189.85				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	45	18.46	18.33				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	136	19.19	19.06				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	227	19.95	19.81				-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	318	20.73	20.59				-

Total Volumes	
Today	Previous
3	-

Total Value	
Today	Previous
114,000	-

Total Open Interest	
Today	Previous
322	325

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.

100 above Kes.100

**Nominal:**

INDEX-100  
MINI-INDEX - 10

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