

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 20, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	1	2,349	2,337			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	92	2,414	2,402			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	183	2,482	2,471			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	274	2,550	2,539			-
INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	1	2,349	2,337			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	92	2,414	2,402			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	183	2,482	2,471			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	274	2,550	2,539			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	1	13.50	13.45			19
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	92	14.01	14.01			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	183	14.54	14.54			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	274	15.08	15.09			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	1	34.51	35.02			4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	92	35.80	36.33			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	183	37.15	37.71			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	274	38.54	39.11			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	1	20.75	19.66	3	62.250	10
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	92	22.00	20.40			5
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	183	22.83	21.17			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	274	23.68	21.96			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	1	108.50	108.50			1
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	92	112.55	113.65			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	183	116.80	117.95			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	274	121.15	122.35			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	1	406.35	413.45			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	92	421.50	428.95			4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	183	437.45	445.20			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	274	453.75	461.75			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	1	11.30	11.26			1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	92	11.72	11.68			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	183	12.17	12.12			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	274	12.62	12.57			-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	1	39.26	39.02			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	92	40.73	40.48			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	183	42.27	42.02			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	274	43.84	43.58			-
SINGLE STOCK FUTURE (COOP									

Total Volumes	
Today	Previous
3	3

Total Value	
Today	Previous
62,250	40,000

Total Open Interest	
Today	Previous
74	74

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

DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy, adequacy or completeness of this information and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.