

DERIVATIVES PRICELIST

Contract Type		ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
										November 20, 2023
INDEX (N25I)										
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	31	2,390	2,384				-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	122	2,460	2,454				-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	213	2,526	2,520				-
19-Sep-24	KE94000004090	September 22, 2023	September 19, 2024	304	2,596	2,590				-
INDEX (25MN)										
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	31	2,390	2,384				2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	122	2,460	2,454				2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	213	2,526	2,520				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	304	2,596	2,590				-
SINGLE STOCK FUTURE (SCOM)										
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	31	13.03	13.62	2	26,070		19
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	122	14.06	14.13				-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	213	14.57	14.64				-
19-Sep-24	KE94000004108	September 22, 2023	September 19, 2024	304	15.12	15.19				-
SINGLE STOCK FUTURE (EQTY)										
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	31	38.38	38.43				4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	122	39.86	39.91				-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	213	41.33	41.38				-
19-Sep-24	KE94000004322	September 22, 2023	September 19, 2024	304	42.87	42.92				-
SINGLE STOCK FUTURE (KCBG)										
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	31	18.65	18.64	2	37,300		7
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	122	20.20	19.28				10
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	213	20.94	19.99				-
19-Sep-24	KE94000004215	September 22, 2023	September 19, 2024	304	21.72	20.73				-
SINGLE STOCK FUTURE (EABL)										
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	31	115.40	115.00				-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	122	119.85	119.45				-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	213	124.25	123.85				-
19-Sep-24	KE94000004546	September 22, 2023	September 19, 2024	304	128.85	128.45				-
SINGLE STOCK FUTURE (BATK)										
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	31	414.10	414.55				-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	122	430.05	430.60				-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	213	445.85	446.40				-
19-Sep-24	KE94000004652	September 22, 2023	September 19, 2024	304	462.50	463.05				-
SINGLE STOCK FUTURE (ABSA)										
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	31	11.21	11.17				1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	122	11.64	11.61				-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	213	12.07	12.03				-
19-Sep-24	KE94000004439	September 22, 2023	September 19, 2024	304	12.52	12.48				-
SINGLE STOCK FUTURE (NCBA)										
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	31	36.46	36.05				-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	122	37.87	37.44				-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	213	39.26	38.82				-
19-Sep-24	KE94000004769	September 22, 2023	September 19, 2024	304	40.72	40.26				-
SINGLE STOCK FUTURE (COOP)										
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	31	11.62	11.73				31
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	122	12.06	12.18				-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	213	12.51	12.63				-
19-Sep-24	KE94000004876	September 22, 2023	September 19, 2024	304	12.97	13.10				-
SINGLE STOCK FUTURE (SCBK)										
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	31	151.05	152.20				1
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	122	156.85	158.10				-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	213	162.65	163.90				-
19-Sep-24	KE94000004983	September 22, 2023	September 19, 2024	304	168.70	170.05				-
SINGLE STOCK FUTURE (IMHP)										
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	31	17.68	17.70				-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	122	18.36	18.38				-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	213	19.03	19.05				-
19-Sep-24	KE94000005097	September 22, 2023	September 19, 2024	304	19.74	19.77				-

Total Volumes	
Today	Previous
4	8

Total Value	
Today	Previous
63 370	124 030

Total Open Interest	
Today	Previous
77	79

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

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.