

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									October 27, 2023
INDEX (N25I)									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	55	2.435	2.438			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	146	2.502	2.504			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	237	2.568	2.570			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	328	2.638	2.638			-
INDEX (25MN)									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	55	2.435	2.438			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	146	2.502	2.504			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	237	2.568	2.570			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	328	2.638	2.638			-
SINGLE STOCK FUTURE (SCOM)									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	55	12.62	12.45	13	164,150	47
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	146	13.22	16.02			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	237	13.70	13.64			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	328	14.21	14.14			-
SINGLE STOCK FUTURE (EQTY)									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	55	38.76	38.43			4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	146	40.20	39.81			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	237	41.66	41.09			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	328	43.20	42.58			-
SINGLE STOCK FUTURE (KCBG)									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	55	18.22	22.06			19
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	146	18.90	22.85			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	237	19.59	19.90			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	328	20.31	20.63			-
SINGLE STOCK FUTURE (EABL)									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	55	131.05	137.85			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	146	135.95	142.75			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	237	140.85	144.05			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	328	146.05	149.30			-
SINGLE STOCK FUTURE (BATK)									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	55	426.90	437.60			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	146	442.75	453.20			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	237	458.75	457.40			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	328	475.75	474.10			-
SINGLE STOCK FUTURE (ABSA)									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	55	12.09	12.26			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	146	12.54	12.70			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	237	12.99	12.98			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	328	13.47	13.46			-
SINGLE STOCK FUTURE (NCBA)									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	55	39.78	38.64			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	146	41.26	40.02			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	237	42.75	42.62			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	328	44.34	44.17			-

Total Volumes	
Today	Previous
13	1

Total Value	
Today	Previous
164,150	12,450

Total Open Interest	
Today	Previous
74	69

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.

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.