

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 22, 2024
INDEX (N25I)										
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	59	2.866	2.871				-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	150	2.954	2.959				-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	241	3.044	3.049				-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	332	3.134	3.139				-
INDEX (25MN)										
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	59	2.866	2.871				-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	150	2.954	2.959				-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	241	3.044	3.049				-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	332	3.134	3.139				-
SINGLE STOCK FUTURE (SCOM)										
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	59	16.35	16.39	3	49,050		111
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	150	16.49	16.41				-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	241	17.15	17.06				-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	332	17.82	17.72				-
SINGLE STOCK FUTURE (EQTY)										
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	59	39.62	39.08	8	317,000		40
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	150	40.53	40.64				-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	241	42.14	42.25				-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	332	43.78	43.90				-
SINGLE STOCK FUTURE (KCBG)										
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	59	28.95	28.63				-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	150	30.10	29.77				5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	241	31.42	30.95				-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	332	32.52	32.16				-
SINGLE STOCK FUTURE (EABL)										
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	59	159.55	159.75				-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	150	164.70	164.90				-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	241	171.20	171.45				-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	332	177.90	178.10				-
SINGLE STOCK FUTURE (BATK)										
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	59	376.95	377.00				2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	150	387.00	387.05				-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	241	402.40	402.40				-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	332	418.05	418.05				-
SINGLE STOCK FUTURE (ABSA)										
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	59	11.72	11.73				-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	150	12.18	12.20				-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	241	12.46	12.48				-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	332	12.95	12.96				-
SINGLE STOCK FUTURE (NCBA)										
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	59	42.61	42.93				5
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	150	44.32	44.65				-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	241	46.07	46.41				-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	332	47.87	48.22				-
SINGLE STOCK FUTURE (COOP)										
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	59	12.53	12.35				6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	150	13.04	12.84				-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	241	13.55	13.35				-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	332	14.08	13.87				-
SINGLE STOCK FUTURE (SCBK)										
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	59	184.85	176.40				-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	150	192.25	183.45				-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	241	193.85	184.70				-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	332	201.40	191.90				-
SINGLE STOCK FUTURE (IMHP)										
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	59	18.00	19.51				-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	150	18.72	20.29				-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	241	19.47	21.10				-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	332	20.22	21.92				-

Total Volumes	
Today	Previous
11	7

Total Value	
Today	Previous
366,050	-

Total Open Interest	
Today	Previous
169	171

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

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.