

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 3, 2024
INDEX (N25I)									
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	78	2.466	2.443			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	169	2.538	2.514			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	260	2.610	2.585			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	351	2.685	2.660			-
INDEX (25MN)									
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	78	2.466	2.443			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	169	2.538	2.514			-
19-Sep-24	KE9400004385	September 22, 2023	September 19, 2024	260	2.610	2.585			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	351	2.685	2.660			-
SINGLE STOCK FUTURE (SCOM)									
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	78	13.50	13.61			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	169	14.02	14.13			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	260	13.91	14.03			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	351	14.45	14.57			-
SINGLE STOCK FUTURE (EQTY)									
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	78	36.72	34.50			30
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	169	34.08	32.59			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	260	35.37	33.83			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	351	36.73	35.13			-
SINGLE STOCK FUTURE (KCBG)									
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	78	22.64	22.65	10	226,400	1
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	169	23.39	22.49			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	260	24.28	23.34			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	351	25.21	24.24			-
SINGLE STOCK FUTURE (EABL)									
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	78	120.45	116.15			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	169	125.10	120.60			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	260	128.60	123.90			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	351	133.50	128.65			-
SINGLE STOCK FUTURE (BATK)									
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	78	438.30	438.50			4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	169	402.65	402.80			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	260	412.85	413.05			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	351	428.70	428.90			-
SINGLE STOCK FUTURE (ABSA)									
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	78	12.05	11.92	1	12,050	1
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	169	11.09	11.20			-
19-Sep-24	KE9400004433	September 22, 2023	September 19, 2024	260	11.51	11.63			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	351	11.74	11.86			-
SINGLE STOCK FUTURE (NCBA)									
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	78	39.24	40.09			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	169	38.45	39.33			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	260	39.91	40.82			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	351	41.44	42.39			-
SINGLE STOCK FUTURE (COOP)									
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	78	12.00	11.71	1	12,000	1
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	169	10.48	10.64			-
19-Sep-24	KE9400004874	September 22, 2023	September 19, 2024	260	10.88	11.05			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	351	11.29	11.47			-
SINGLE STOCK FUTURE (SCBK)									
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	78	169.65	165.35			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	169	159.75	155.30			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	260	165.85	161.20			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	351	166.20	161.35			-
SINGLE STOCK FUTURE (IMHP)									
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	78	18.05	18.01			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	169	16.44	16.39			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	260	17.06	17.01			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	351	17.71	17.67			-

Total Volumes	
Today	Previous
12	3

Total Value	
Today	Previous
250,450	103,500

Total Open Interest	
Today	Previous
39	41

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.