

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 5, 2024
INDEX (N25I)									
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	76	2.480	2.478			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	167	2.552	2.550			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	258	2.626	2.622			-
19-Dec-24	KE9400005212	December 22, 2023	December 19, 2024	349	2.703	2.698			-
INDEX (25MN)									
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	76	2.480	2.478			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	167	2.552	2.550			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	258	2.626	2.622			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	349	2.703	2.698			-
SINGLE STOCK FUTURE (SCOM)									
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	76	13.90	13.72	1	13.900	2
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	167	13.96	13.96			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	258	13.86	13.85			-
19-Dec-24	KE9400005329	December 22, 2023	December 19, 2024	349	14.40	14.38			-
SINGLE STOCK FUTURE (EQTY)									
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	76	36.75	36.75			30
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	167	34.12	34.11			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	258	35.43	35.41			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	349	36.81	36.77			-
SINGLE STOCK FUTURE (KCBG)									
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	76	23.25	23.40			1
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	167	23.11	23.27			-
19-Sep-24	KE9400004526	September 22, 2023	September 19, 2024	258	24.00	24.15			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	349	24.93	25.08			-
SINGLE STOCK FUTURE (EABL)									
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	76	122.45	123.00			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	167	127.20	127.70			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	258	130.80	131.30			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	349	135.90	136.35			-
SINGLE STOCK FUTURE (BATK)									
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	76	441.70	441.75			4
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	167	406.20	406.20			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	258	416.75	416.55			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	349	433.00	432.55			-
SINGLE STOCK FUTURE (ABSA)									
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	76	12.01	11.91			1
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	167	11.30	11.19			-
19-Sep-24	KE9400004433	September 22, 2023	September 19, 2024	258	11.73	11.62			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	349	11.98	11.85			-
SINGLE STOCK FUTURE (NCBA)									
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	76	39.23	39.64			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	167	38.44	38.86			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	258	39.92	40.34			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	349	41.47	41.89			-
SINGLE STOCK FUTURE (COOP)									
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	76	11.60	11.60			1
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	167	10.53	10.53			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	258	10.93	10.93			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	349	11.36	11.35			-
SINGLE STOCK FUTURE (SCBK)									
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	76	167.25	166.20			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	167	157.30	156.20			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	258	163.35	162.15			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	349	163.70	162.35			-
SINGLE STOCK FUTURE (IMHP)									
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	76	18.04	18.04			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	167	16.43	16.43			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	258	17.06	17.05			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	349	17.72	17.71			-

Total Volumes	
Today	Previous
1	2

Total Value	
Today	Previous
13,900	27,450

Total Open Interest	
Today	Previous
41	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.