

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									May 8, 2024
INDEX (N25I)									
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	43	2.806	2.781			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	134	2.891	2.865			-
19-Dec-24	KE9400005102	December 22, 2023	December 19, 2024	225	2.979	2.952			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	316	3.067	3.039			-
INDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	43	2.806	2.781			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	134	2.891	2.865			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	225	2.979	2.952			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	316	3.067	3.039			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	43	16.50	15.75	2	33,000	269
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	134	16.22	15.91			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	225	16.86	16.54			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	316	17.52	17.18			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	43	38.65	38.77			43
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	134	40.17	40.30			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	225	41.77	41.90			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	316	43.40	43.53			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	43	30.54	30.60			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	134	31.75	31.81			5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	225	33.01	33.08			-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	316	34.29	34.37			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	43	160.55	154.00			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	134	165.65	158.85			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	225	172.25	165.20			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	316	178.95	171.60			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	43	371.50	371.40			2
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	134	381.10	381.00			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	225	396.30	396.20			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	316	411.70	411.60			-
SINGLE STOCK FUTURE (ABSA)									
	KE9400003092	June 16, 2023	June 20, 2024	43	12.45	12.51			4
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	134	12.94	13.00			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	225	13.25	13.31			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	316	13.76	13.83			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	43	38.00	38.59	1	38,000	1
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	134	40.14	40.11			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	225	41.74	41.71			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	316	43.37	43.33			-

Total Volumes	
Today	Previous
3	10

Total Value	
Today	Previous
71,000	157,500

Total Open Interest	
Today	Previous
330	332

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.