

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 9, 2024
INDEX (N25I)									
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	42	2.823	2.806			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	133	2.908	2.891			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	224	2.997	2.979			-
20-Mar-25	KE9400006434	March 22, 2024	March 20, 2025	315	3.086	3.067			-
INDEX (25MN)									
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	42	2.823	2.806			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	133	2.908	2.891			-
19-Dec-24	KE9400005105	December 22, 2023	December 19, 2024	224	2.997	2.979			-
20-Mar-25	KE9400006327	March 22, 2024	March 20, 2025	315	3.086	3.067			-
SINGLE STOCK FUTURE (SCOM)									
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	42	16.72	16.50	55	920,000	324
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	133	16.79	16.22			-
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	224	17.46	16.86			-
20-Mar-25	KE9400006657	March 22, 2024	March 20, 2025	315	18.14	17.52			-
SINGLE STOCK FUTURE (EQTY)									
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	42	38.53	38.65			43
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	133	40.05	40.17			-
19-Dec-24	KE9400005543	December 22, 2023	December 19, 2024	224	41.64	41.77			-
20-Mar-25	KE9400006988	March 22, 2024	March 20, 2025	315	43.26	43.40			-
SINGLE STOCK FUTURE (KCBG)									
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	42	30.53	30.54			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	133	31.73	31.75			5
19-Dec-24	KE9400005436	December 22, 2023	December 19, 2024	224	33.00	33.01			-
20-Mar-25	KE9400006764	March 22, 2024	March 20, 2025	315	34.28	34.29			-
SINGLE STOCK FUTURE (EABL)									
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	42	159.50	160.55			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	133	164.50	165.65			-
19-Dec-24	KE9400005766	December 22, 2023	December 19, 2024	224	171.10	172.25			-
20-Mar-25	KE9400007218	March 22, 2024	March 20, 2025	315	177.75	178.95			-
SINGLE STOCK FUTURE (BATK)									
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	42	408.65	371.50	3	122,595	3
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	133	380.65	381.10			-
19-Dec-24	KE9400005873	December 22, 2023	December 19, 2024	224	395.80	396.30			-
20-Mar-25	KE9400007325	March 22, 2024	March 20, 2025	315	411.20	411.70			-
SINGLE STOCK FUTURE (ABSA)									
	KE9400003092	June 16, 2023	June 20, 2024	42	12.30	12.45	4	49,200	4
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	133	13.04	12.94			-
19-Dec-24	KE9400005659	December 22, 2023	December 19, 2024	224	13.35	13.25			-
20-Mar-25	KE9400007093	March 22, 2024	March 20, 2025	315	13.87	13.76			-
SINGLE STOCK FUTURE (NCBA)									
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	42	38.81	38.00			1
19-Sep-24	KE9400004749	September 22, 2023	September 19, 2024	133	40.34	40.14			-
19-Dec-24	KE9400005980	December 22, 2023	December 19, 2024	224	41.95	41.74			-
20-Mar-25	KE9400007432	March 22, 2024	March 20, 2025	315	43.58	43.37			-
SINGLE STOCK FUTURE (COOP)									
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	42	12.29	12.25			6
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	133	12.78	12.73			-
19-Dec-24	KE9400006095	December 22, 2023	December 19, 2024	224	13.29	13.24			-
20-Mar-25	KE9400007549	March 22, 2024	March 20, 2025	315	13.80	13.75			-
SINGLE STOCK FUTURE (SCBK)									
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	42	179.05	179.10			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	133	186.10	186.15			-
19-Dec-24	KE9400006103	December 22, 2023	December 19, 2024	224	187.50	187.60			-
20-Mar-25	KE9400007655	March 22, 2024	March 20, 2025	315	194.80	194.85			-
SINGLE STOCK FUTURE (IMHP)									
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	42	17.88	18.09			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	133	18.58	18.80			-
19-Dec-24	KE9400006210	December 22, 2023	December 19, 2024	224	19.33	19.55			-
20-Mar-25	KE9400007762	March 22, 2024	March 20, 2025	315	20.08	20.31			-

Total Volumes	
Today	Previous
62	3

Total Value	
Today	Previous
1,091,795	71,000

Total Open Interest	
Today	Previous
386	330

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.