

**DERIVATIVES PRICELIST**

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
<b>November 21, 2023</b>									
<b>INDEX (N25I)</b>									
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	30	2,398	2,390			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	121	2,467	2,460			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	212	2,534	2,526			-
19-Sep-24	KE9400004090	September 22, 2023	September 19, 2024	303	2,604	2,596			-
<b>INDEX (25MN)</b>									
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	30	2,398	2,390			2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	121	2,467	2,460			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	212	2,534	2,526			-
19-Sep-24	KE9400003985	September 22, 2023	September 19, 2024	303	2,604	2,596			-
<b>SINGLE STOCK FUTURE (SCOM)</b>									
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	30	13.58	13.03			19
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	121	14.10	14.06			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	212	14.62	14.57			-
19-Sep-24	KE9400004108	September 22, 2023	September 19, 2024	303	15.17	15.12			-
<b>SINGLE STOCK FUTURE (EQTY)</b>									
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	30	38.52	38.38			4
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	121	40.00	39.86			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	212	41.47	41.33			-
19-Sep-24	KE9400004322	September 22, 2023	September 19, 2024	303	43.02	42.87			-
<b>SINGLE STOCK FUTURE (KCBG)</b>									
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	30	19.65	18.65			7
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	121	20.40	20.20			10
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	212	21.15	20.94			-
19-Sep-24	KE9400004215	September 22, 2023	September 19, 2024	303	21.94	21.72			-
<b>SINGLE STOCK FUTURE (EABL)</b>									
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	30	115.85	115.40			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	121	120.30	119.85			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	212	124.70	124.25			-
19-Sep-24	KE9400004546	September 22, 2023	September 19, 2024	303	129.35	128.85			-
<b>SINGLE STOCK FUTURE (BATK)</b>									
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	30	414.50	414.10			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	121	430.40	430.05			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	212	446.25	445.85			-
19-Sep-24	KE9400004652	September 22, 2023	September 19, 2024	303	462.85	462.50			-
<b>SINGLE STOCK FUTURE (ABSA)</b>									
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	30	11.41	11.21			1
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	121	11.85	11.64			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	212	12.28	12.07			-
19-Sep-24	KE9400004439	September 22, 2023	September 19, 2024	303	12.74	12.52			-
<b>SINGLE STOCK FUTURE (NCBA)</b>									
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	30	36.40	36.46			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	121	37.80	37.87			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	212	39.19	39.26			-
19-Sep-24	KE9400004769	September 22, 2023	September 19, 2024	303	40.65	40.72			-
<b>SINGLE STOCK FUTURE (COOP)</b>									
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	30	11.71	11.62			31
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	121	12.16	12.06			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	212	12.61	12.51			-
19-Sep-24	KE9400004876	September 22, 2023	September 19, 2024	303	13.08	12.97			-
<b>SINGLE STOCK FUTURE (SCBK)</b>									
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	30	151.75	151.05			1
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	121	157.60	156.85			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	212	163.40	162.65			-
19-Sep-24	KE9400004983	September 22, 2023	September 19, 2024	303	169.45	168.70			-
<b>SINGLE STOCK FUTURE (IMHP)</b>									
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	30	17.27	17.68			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	121	17.93	18.36			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	212	18.59	19.03			-
19-Sep-24	KE9400005097	September 22, 2023	September 19, 2024	303	19.28	19.74			-

Total Volumes	
Today	Previous
-	4

Total Value	
Today	Previous
-	63,370

Total Open Interest	
Today	Previous
77	77

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

INDEX-100

MINI-INDEX - 10

Nominal:

**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.