

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									August 24, 2022
INDEX (N25I)									
15-Sep-22	KE7000005457	September 17, 2021	September 15, 2022	22	3.299	3.327			-
15-Dec-22	KE7000004986	December 17, 2021	December 15, 2022	113	3.338	3.367			-
16-Mar-23	KE7000008434	March 18, 2022	March 16, 2023	204	3.385	3.414			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	295	3.432	3.461			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	22	3.299	3.327			20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	113	3.338	3.367			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	204	3.385	3.414			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	295	3.432	3.461			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	22	29.21	29.35			24
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	113	29.88	30.60			-
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	204	30.62	31.37			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	295	31.38	32.14			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	22	48.18	47.00			5
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	113	49.28	49.65			-
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	204	50.51	50.89			36
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	295	51.76	52.15			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	22	43.11	42.90			11
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	113	43.09	43.52			-
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	204	44.17	44.60			18
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	295	45.27	45.71			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	22	154.30	154.10			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	113	157.85	157.60			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	204	161.75	161.55			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	295	165.80	165.55			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	22	461.70	440.55			1
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	113	472.25	452.10			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	204	484.00	463.35			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	295	496.05	474.85			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	22	11.64	11.80			50
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	113	11.91	12.32			38
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	204	12.21	12.63			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	295	12.51	12.94			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	22	26.55	26.05			2
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	113	27.15	26.65			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	204	27.83	27.31			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	295	28.52	27.99			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	22	11.65	12.10	3	34,950	7
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	113	12.20	12.37	1	12,200	1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	204	12.73	12.68			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	295	13.05	13.00			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	22	137.25	137.25			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	113	140.35	140.40			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	204	143.90	143.90			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	295	147.45	147.50			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	22	17.06	17.02			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	113	17.45	17.41			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	204	17.89	17.84			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	295	18.33	18.28			-

Total Volumes	
Today	Previous
4	16

Total Value	
Today	Previous
47.150	410.255

Total Open Interest	
Today	Previous
302	302

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 109

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.

