

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25I)									
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	15	3.255	3.267			-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	106	3.293	3.305			-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	197	3.339	3.351			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	288	3.385	3.397			-
INDEX (25MN)									
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	15	3.255	3.267			20
15-Dec-22	KE7000006979	December 17, 2021	December 15, 2022	106	3.293	3.305			-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	197	3.339	3.352			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	288	3.385	3.398			-
SINGLE STOCK FUTURE (SCOM)									
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	15	28.01	28.27			22
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	106	28.65	28.91			6
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	197	29.36	29.63			33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	288	30.09	30.36			4
SINGLE STOCK FUTURE (EQTY)									
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	15	48.11	48.12			6
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	106	49.20	49.22			3
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	197	53.44	50.44	6	320,640	30
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	288	51.67	51.68			11
SINGLE STOCK FUTURE (KCBG)									
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	15	40.94	40.00			14
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	106	40.87	41.04			2
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	197	41.89	42.06			18
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	288	42.92	43.10			-
SINGLE STOCK FUTURE (EABL)									
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	15	151.30	153.35			16
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	106	154.75	156.85			7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	197	158.60	160.75			-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	288	162.55	164.75			-
SINGLE STOCK FUTURE (BATK)									
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	15	451.00	448.60			1
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	106	461.25	458.80			-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	197	472.70	470.20			5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	288	484.40	481.85			-
SINGLE STOCK FUTURE (ABSA)									
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	15	11.88	11.88			50
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	106	12.15	12.15			20
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	197	12.45	12.45			-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	288	12.76	12.76			-
SINGLE STOCK FUTURE (NCBA)									
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	15	29.17	29.07			-
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	106	29.83	29.73			-
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	197	30.57	30.47			-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	288	31.33	31.23			-
SINGLE STOCK FUTURE (COOP)									
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	15	12.43	11.35			7
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	106	12.71	12.61			1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	197	13.03	12.92			-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	288	13.35	13.24			-
SINGLE STOCK FUTURE (SCBK)									
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	15	136.80	136.30			3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	106	139.90	139.40			-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	197	143.40	142.90			-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	288	146.90	146.40			-
SINGLE STOCK FUTURE (IMHP)									
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	15	17.04	17.04			-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	106	17.43	17.43			-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	197	17.86	17.86			-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	288	18.30	18.31			-

Total Volumes	
Today	Previous
6	3

Total Value	
Today	Previous
320,640	91,350

Total Open Interest	
Today	Previous
279	285

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.

