

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									December 22, 2022
INDEX (N25I)									
16-Mar-23	KE70000008214	March 18, 2022	March 16, 2023	84	3.157	3.157			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	175	3.202	3.202			-
21-Sep-23	KE8000003367	September 16, 2022	September 21, 2023	273	3.252	3.252			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	364	3.303	3.302			-
INDEX (25MN)									
16-Mar-23	KE70000009105	March 18, 2022	March 16, 2023	84	3.157	3.157			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	175	3.202	3.202			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	273	3.252	3.252			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	364	3.303	3.302			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE70000008438	March 18, 2022	March 16, 2023	84	25.20	25.26			35
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	175	25.83	25.89			49
21-Sep-23	KE8000004036	September 16, 2022	September 21, 2023	273	26.54	26.60			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	364	27.24	27.29			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE70000008545	March 18, 2022	March 16, 2023	84	46.16	46.17			10
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	175	47.32	47.33			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	273	48.61	48.63			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	364	49.90	55.17			1
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE70000008768	March 18, 2022	March 16, 2023	84	38.81	38.78			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	175	39.79	39.75			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	273	40.88	40.84			-
21-Dec-23	KE91000008094	December 16, 2022	December 21, 2023	364	41.96	41.90			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE70000008875	March 18, 2022	March 16, 2023	84	170.60	168.60			3
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	175	174.90	172.85			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	273	179.65	177.55			-
21-Dec-23	KE91000008102	December 16, 2022	December 21, 2023	364	184.40	182.20			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE70000008982	March 18, 2022	March 16, 2023	84	468.20	465.80			8
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	175	480.00	477.50			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	273	493.10	490.55			-
21-Dec-23	KE91000008219	December 16, 2022	December 21, 2023	364	506.10	503.35			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE70000009097	March 18, 2022	March 16, 2023	84	12.29	12.31			25
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	175	12.60	12.76			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	273	12.95	13.11			-
21-Dec-23	KE91000008326	December 16, 2022	December 21, 2023	364	13.29	13.45			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	84	37.00	36.00	2	74,000	14
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	175	38.64	38.18			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	273	39.70	39.22			-
21-Dec-23	KE91000008433	December 16, 2022	December 21, 2023	364	40.74	40.25			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	84	12.19	12.19			-
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	175	12.50	12.50			-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	273	12.84	12.84			-
21-Dec-23	KE91000008540	December 16, 2022	December 21, 2023	364	13.18	13.18			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	84	142.80	142.45			1
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	175	146.40	145.40			-
21-Sep-23	KE800000404872	September 16, 2022	September 21, 2023	273	150.40	149.35			-
21-Dec-23	KE91000008656	December 16, 2022	December 21, 2023	364	154.35	153.25			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	84	17.34	17.35			-
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	175	17.78	17.78			-
21-Sep-23	KE80000040498	September 16, 2022	September 21, 2023	273	18.26	18.27			-
21-Dec-23	KE91000008763	December 16, 2022	December 21, 2023	364	18.75	18.75			-

Total Volumes	
Today	Previous
2	9

Total Value	
Today	Previous
74.000	274.035

Total Open Interest	
Today	Previous
186	184

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:

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.

