

## DERIVATIVES PRICELIST

CONTRACTS										
Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts	
										September 8, 2022
INDEX (N25I)										
15-Sep-22	KE7000005657	September 17, 2021	September 15, 2022	7	3.369	3.388				-
15-Dec-22	KE7000006986	December 17, 2021	December 15, 2022	98	3.407	3.426				-
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	189	3.454	3.474				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	280	3.501	3.520				-
INDEX (25MN)										
15-Sep-22	KE7000005434	September 17, 2021	September 15, 2022	7	3.369	3.388				20
15-Dec-22	KE7000006879	December 17, 2021	December 15, 2022	98	3.407	3.426				-
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	189	3.454	3.474				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	280	3.501	3.520				-
SINGLE STOCK FUTURE (SCOM)										
15-Sep-22	KE7000005764	September 17, 2021	September 15, 2022	7	29.80	29.88	3	89,400		22
15-Dec-22	KE7000007109	December 17, 2021	December 15, 2022	98	29.37	30.55	8	235,000		14
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	189	31.35	31.31				33
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	280	32.12	32.07				4
SINGLE STOCK FUTURE (EQTY)										
15-Sep-22	KE7000005988	September 17, 2021	September 15, 2022	7	49.16	49.41	5	245,800		15
15-Dec-22	KE7000007216	December 17, 2021	December 15, 2022	98	49.98	50.51		3		3
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	189	46.76	51.76	2	93,520		23
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	280	52.47	53.02				11
SINGLE STOCK FUTURE (KCBG)										
15-Sep-22	KE7000006093	September 17, 2021	September 15, 2022	7	42.79	42.00				16
15-Dec-22	KE7000007323	December 17, 2021	December 15, 2022	98	42.74	42.24				2
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	189	43.80	43.29				18
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	280	44.87	44.35				-
SINGLE STOCK FUTURE (EABL)										
15-Sep-22	KE7000006218	September 17, 2021	September 15, 2022	7	154.15	157.15				19
15-Dec-22	KE7000007430	December 17, 2021	December 15, 2022	98	157.55	160.65				7
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	189	161.45	164.65				-
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	280	165.40	168.65				-
SINGLE STOCK FUTURE (BATK)										
15-Sep-22	KE7000006325	September 17, 2021	September 15, 2022	7	445.50	450.50	1	44,550		3
15-Dec-22	KE7000007547	December 17, 2021	December 15, 2022	98	460.40	460.55				-
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	189	471.85	471.95				5
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	280	483.35	483.50				-
SINGLE STOCK FUTURE (ABSA)										
15-Sep-22	KE7000006432	September 17, 2021	September 15, 2022	7	12.20	12.01	2	24,400		51
15-Dec-22	KE7000007653	December 17, 2021	December 15, 2022	98	12.12	12.28	3	36,380		21
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	189	12.53	12.59				-
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	280	12.84	12.89				-
SINGLE STOCK FUTURE (NCBA)										
15-Sep-22	KE7000009980	May 16, 2022	September 15, 2022	7	33.23	33.04				4
15-Dec-22	KE8000001324	May 16, 2022	December 15, 2022	98	31.27	33.77	2	62,540		2
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	189	34.81	34.61				-
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	280	35.66	35.46				-
SINGLE STOCK FUTURE (COOP)										
15-Sep-22	KE8000001092	May 16, 2022	September 15, 2022	7	12.66	12.66				8
15-Dec-22	KE8000001548	May 16, 2022	December 15, 2022	98	12.94	12.95				1
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	189	13.26	13.27				-
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	280	13.59	13.59				-
SINGLE STOCK FUTURE (SCBK)										
15-Sep-22	KE8000001100	May 16, 2022	September 15, 2022	7	140.85	141.15				3
15-Dec-22	KE8000001654	May 16, 2022	December 15, 2022	98	144.00	144.30				-
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	189	147.55	147.85				-
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	280	151.15	151.50				-
SINGLE STOCK FUTURE (IMHP)										
15-Sep-22	KE8000001217	May 16, 2022	September 15, 2022	7	17.07	17.02				-
15-Dec-22	KE8000001878	May 16, 2022	December 15, 2022	98	17.45	17.40				-
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	189	17.88	17.83				-
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	280	18.31	18.27				-

Total Volumes	
Today	Previous
26	1

Total Value	
Today	Previous
831,590	42,000

Total Open Interest	
Today	Previous
305	287

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

**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.

