

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 8, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	44	2.760	2.790			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	135	2.806	2.837			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	226	2.862	2.893			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	317	2.925	2.957			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	44	2.760	2.790			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	135	2.806	2.837			-
21-Mar-24	KE9400001528	March 17, 2023	March 21, 2024	226	2.862	2.893			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	317	2.925	2.957			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	44	16.62	17.04	3	49.880	16
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	135	17.14	17.51			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	226	17.66	18.04			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	317	18.23	18.63			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	44	41.69	41.70			3
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	135	42.84	42.86			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	226	44.15	44.16			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	317	45.58	45.60			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	44	30.35	30.51			33
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	135	30.19	30.35			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	226	31.11	31.28			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	317	32.12	32.30			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	44	142.35	145.95			5
21-Dec-23	KE9100008012	December 16, 2022	December 21, 2023	135	146.30	150.00			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	226	150.75	154.55			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	317	155.65	159.60			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	44	437.20	437.35			11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	135	449.35	449.45			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	226	463.00	463.20			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	317	478.00	478.20			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	44	12.46	12.46			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	135	12.80	12.81			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	226	13.19	13.20			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	317	13.62	13.63			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	44	38.01	39.24			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	135	39.05	40.32			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	226	40.24	41.55			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	317	41.55	42.90			-

Total Volumes	
Today	Previous
3	-

Total Value	
Today	Previous
49.880	-

Total Open Interest	
Today	Previous
71	70

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.

100 above Kes.100

INDEX-100

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.