

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 9, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	43	2,762	2,760			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	134	2,808	2,806			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	225	2,864	2,862			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	316	2,927	2,925			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	43	2,762	2,760			1
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	134	2,808	2,806			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	225	2,864	2,862			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	316	2,927	2,925			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	43	16.62	16.62			16
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	134	17.08	17.14			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	225	17.60	17.66			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	316	18.17	18.23			-
SINGLE STOCK FUTURE (EGTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	43	41.00	41.69	15	615,000	18
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	134	42.83	42.84			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	225	44.13	44.15			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	316	45.56	45.58			-
SINGLE STOCK FUTURE (KC&G)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	43	29.50	30.35	1	29,500	34
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	134	29.55	30.19			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	225	30.45	31.11			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	316	31.44	32.12			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	43	145.85	142.35			5
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	134	149.90	146.30			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	225	154.45	150.75			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	316	159.45	155.65			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	43	437.05	437.20			11
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	134	449.20	449.35			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	225	462.85	463.00			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	316	477.85	478.00			-
SINGLE STOCK FUTURE (AB&A)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	43	12.45	12.46			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	134	12.80	12.80			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	225	13.19	13.19			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	316	13.62	13.62			-
SINGLE STOCK FUTURE (NC&A)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	43	37.64	38.01			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	134	38.68	39.05			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	225	39.85	40.24			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	316	41.15	41.55			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	43	12.20	12.25			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	134	12.54	12.59			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	225	12.92	12.98			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	316	13.34	13.40			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	43	168.70	167.50			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	134	167.35	166.10			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	225	172.45	171.20			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	316	178.05	176.75			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	43	18.96	19.27			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	134	19.48	19.80			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	225	20.08	20.41			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	316	20.73	21.07			-

Total Volumes	
Today	Previous
16	3

Total Value	
Today	Previous
644,500	49,880

Total Open Interest	
Today	Previous
87	71

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.