

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 16, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	36	2.646	2.694			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	127	2.702	2.751			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	218	2.761	2.812			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	309	2.819	2.871			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	36	2.646	2.694			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	127	2.614	2.751	2	52,280	2
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	218	2.761	2.812			-
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	309	2.819	2.871			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	36	15.42	16.01	38	586,240	50
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	127	15.66	16.61			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	218	16.17	17.15			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	309	16.68	17.69			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	36	41.15	41.21			18
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	127	42.45	42.51			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	218	43.82	43.89			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	309	45.21	45.28			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	36	28.09	28.96			35
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	127	27.97	28.35			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	218	28.88	29.27			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	309	29.79	30.19			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	36	132.85	135.45	5	66,425	10
21-Dec-23	KE9100008012	December 16, 2022	December 21, 2023	127	134.15	139.70			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	218	138.55	144.25			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	309	142.90	148.80			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	36	425.15	430.00			12
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	127	438.55	443.95			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	218	452.80	458.35			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	309	467.05	472.80			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	36	12.00	12.10			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	127	12.38	12.49			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	218	12.78	12.89			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	309	13.18	13.30			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004638	September 16, 2022	September 21, 2023	36	37.47	37.18			-
21-Dec-23	KE9100008453	December 16, 2022	December 21, 2023	127	38.66	38.36			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	218	39.91	39.60			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	309	41.17	40.85			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	36	11.84	11.85			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	127	12.22	12.22			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	218	12.61	12.62			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	309	13.01	13.02			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	36	165.25	165.55			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	127	164.45	164.75			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	218	169.80	170.10			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	309	175.15	175.45			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	36	18.98	19.19			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	127	19.58	19.79			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	218	20.21	20.44			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	309	20.85	21.08			-

Total Volumes	
Today	Previous
45	6

Total Value	
Today	Previous
704.945	136.000

Total Open Interest	
Today	Previous
130	89

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:

INDEX-100
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.