

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									February 14, 2023
INDEX (N25I)									
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	30	3.185	3.185			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	121	3.231	3.231			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	219	3.282	3.282			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	310	3.334	3.334			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	30	3.185	3.185			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	121	3.231	3.231			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	219	3.282	3.282			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	310	3.334	3.334			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	30	23.84	24.00			42
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	121	23.79	23.85			132
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	219	22.90	22.96			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	310	23.52	23.58			15
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	30	46.40	45.83	3	139,200	17
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	121	44.37	43.97			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	219	45.60	45.19			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	310	46.81	46.39			2
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	30	40.00	38.99	2	80,000	21
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	121	39.91	39.97			31
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	219	41.01	41.08			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	310	42.10	42.17			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	30	177.55	177.50			35
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	121	182.00	183.10			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	219	187.05	188.15			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	310	192.00	193.15			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	30	447.65	448.10			16
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	121	408.20	408.35			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	219	419.50	419.65			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	310	430.70	430.85			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	30	12.80	12.58	1	12,800	29
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	121	12.89	12.89			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	219	13.25	13.25			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	310	13.60	13.60			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	30	37.47	37.68			11
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	121	38.42	38.63			-
21-Sep-23	KE8000004458	September 16, 2022	September 21, 2023	219	39.48	39.70			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	310	40.53	40.76			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	30	12.68	12.70			7
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	121	12.99	12.89			-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	219	13.35	13.25			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	310	13.71	13.60			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	30	160.20	159.95			2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	121	164.20	164.00			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	219	168.75	168.55			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	310	173.25	173.00			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	30	17.45	17.36			2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	121	17.89	17.79			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	219	18.39	18.29			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	310	18.88	18.77			-

Total Volumes	
Today	Previous
6	9

Total Value	
Today	Previous
232 000	243 330

Total Open Interest	
Today	Previous
373	372

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:

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.