

## DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									January 13, 2023
INDEX (N25I)									
16-Mar-23	KE70000008214	March 18, 2022	March 16, 2023	62	3.134	3.149			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	153	3.181	3.195			-
21-Sep-23	KE8000003367	September 16, 2022	September 21, 2023	251	3.231	3.245			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	342	3.282	3.296			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	62	3.134	3.149			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	153	3.181	3.195			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	251	3.231	3.245			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	342	3.282	3.296			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE70000008438	March 18, 2022	March 16, 2023	62	23.60	23.60	1	23.600	35
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	153	23.75	24.00	5	118.750	57
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	251	21.29	21.56			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	342	21.86	22.13			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE70000008545	March 18, 2022	March 16, 2023	62	47.18	46.72			12
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	153	45.38	45.75			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	251	46.63	47.01			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	342	47.88	48.25			1
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE70000008768	March 18, 2022	March 16, 2023	62	39.22	39.45			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	153	40.23	40.45			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	251	41.34	41.56			-
21-Dec-23	KE91000008094	December 16, 2022	December 21, 2023	342	42.45	42.66			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE70000008875	March 18, 2022	March 16, 2023	62	169.50	171.05	16	271.200	26
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	153	175.45	172.90			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	251	180.30	177.65			-
21-Dec-23	KE91000008102	December 16, 2022	December 21, 2023	342	185.10	182.35			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE70000008982	March 18, 2022	March 16, 2023	62	456.05	461.80			9
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	153	417.15	418.25			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	251	428.65	429.75			-
21-Dec-23	KE91000008219	December 16, 2022	December 21, 2023	342	440.15	441.15			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE70000009097	March 18, 2022	March 16, 2023	62	12.41	12.05			27
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	153	12.74	12.84			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	251	13.09	13.19			-
21-Dec-23	KE91000008326	December 16, 2022	December 21, 2023	342	13.44	13.54			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	62	37.05	40.51	1	37.050	10
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	153	40.23	41.54			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	251	41.34	42.68			-
21-Dec-23	KE91000008433	December 16, 2022	December 21, 2023	342	42.45	43.81			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	62	12.77	12.69			-
15-Jun-23	KE80000002546	June 17, 2022	June 15, 2023	153	13.10	12.79			-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	251	13.46	13.14			-
21-Dec-23	KE91000008540	December 16, 2022	December 21, 2023	342	13.82	13.49			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	62	157.55	161.30			2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	153	161.65	162.45			-
21-Sep-23	KE80000040872	September 16, 2022	September 21, 2023	251	166.10	166.90			-
21-Dec-23	KE91000008656	December 16, 2022	December 21, 2023	342	170.55	171.30			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	62	17.23	17.72			2
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	153	17.56	17.68	1	17.560	-
21-Sep-23	KE80000040989	September 16, 2022	September 21, 2023	251	18.16	18.16			-
21-Dec-23	KE91000008763	December 16, 2022	December 21, 2023	342	18.65	18.64			-

Total Volumes	
Today	Previous
24	20

Total Value	
Today	Previous
468 160	458 600

Total Open Interest	
Today	Previous
222	198

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:**

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.