

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 18, 2023
INDEX (N25I)										
16-Mar-23	KE7000008214	March 18, 2022	March 16, 2023	57	3.067	3.092				-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	148	3.113	3.138				-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	246	3.162	3.187				-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	337	3.212	3.238				-
INDEX (25MN)										
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	57	3.067	3.092				-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	148	3.113	3.138				-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	246	3.162	3.187				-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	337	3.212	3.238				-
SINGLE STOCK FUTURE (SCOM)										
16-Mar-23	KE7000008438	March 18, 2022	March 16, 2023	57	22.12	23.00	5	110.600		40
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	148	23.39	23.35	14	327.500		89
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	246	19.76	20.30				-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	337	20.29	20.85				-
SINGLE STOCK FUTURE (EQTY)										
16-Mar-23	KE7000008545	March 18, 2022	March 16, 2023	57	46.55	46.77				12
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	148	44.74	44.96				10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	246	45.97	46.20				-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	337	47.20	47.43				1
SINGLE STOCK FUTURE (KCBG)										
16-Mar-23	KE7000008768	March 18, 2022	March 16, 2023	57	38.71	38.47				20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	148	39.71	39.46				10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	246	40.80	40.55				-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	337	41.89	41.63				-
SINGLE STOCK FUTURE (EABL)										
16-Mar-23	KE7000008875	March 18, 2022	March 16, 2023	57	168.25	171.60				31
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	148	172.65	172.70				-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	246	177.35	177.40				-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	337	182.10	182.15				-
SINGLE STOCK FUTURE (BATK)										
16-Mar-23	KE7000008982	March 18, 2022	March 16, 2023	57	455.40	459.60				9
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	148	416.50	420.80				-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	246	428.00	432.40				-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	337	439.40	443.95				-
SINGLE STOCK FUTURE (ABSA)										
16-Mar-23	KE7000009097	March 18, 2022	March 16, 2023	57	12.30	12.40				27
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	148	12.61	12.72				-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	246	12.96	13.07				-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	337	13.31	13.42				-
SINGLE STOCK FUTURE (NCBA)										
16-Mar-23	KE8000001985	May 16, 2022	March 16, 2023	57	39.32	39.60				10
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	148	40.34	40.71				-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	246	41.44	41.83				-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	337	42.55	42.94				-
SINGLE STOCK FUTURE (COOP)										
16-Mar-23	KE8000002090	May 16, 2022	March 16, 2023	57	12.45	12.47				2
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	148	12.77	12.77				-
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	246	13.12	13.12				-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	337	13.47	13.47				-
SINGLE STOCK FUTURE (SCBK)										
16-Mar-23	KE8000002108	May 16, 2022	March 16, 2023	57	157.10	157.15				2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	148	161.15	161.20				-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	246	165.60	165.65				-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	337	170.00	170.05				-
SINGLE STOCK FUTURE (IMHP)										
16-Mar-23	KE8000002215	May 16, 2022	March 16, 2023	57	17.31	17.26				2
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	148	17.75	17.71				1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	246	18.24	18.19				-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	337	18.73	18.68				-

Total Volumes	
Today	Previous
19	14

Total Value	
Today	Previous
438.100	315.200

Total Open Interest	
Today	Previous
266	247

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.