

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX (N25I)									January 23, 2023
16-Mar-23	KE70000008214	March 18, 2022	March 16, 2023	52	3.155	3.130			-
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	143	3.203	3.177			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	241	3.253	3.227			-
21-Dec-23	KE9100007765	December 16, 2022	December 21, 2023	332	3.305	3.278			-
INDEX (25MN)									
16-Mar-23	KE7000009105	March 18, 2022	March 16, 2023	52	3.155	3.130			-
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	143	3.203	3.177			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	241	3.253	3.227			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	332	3.305	3.278			-
SINGLE STOCK FUTURE (SCOM)									
16-Mar-23	KE70000008438	March 18, 2022	March 16, 2023	52	23.65	22.81	4	94,630	40
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	143	24.75	23.75	1	24,750	106
21-Sep-23	KE8000003674	September 16, 2022	September 21, 2023	241	22.29	21.84			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	332	22.89	22.42			-
SINGLE STOCK FUTURE (EQTY)									
16-Mar-23	KE70000008545	March 18, 2022	March 16, 2023	52	46.44	46.53			12
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	143	44.63	44.72			10
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	241	45.86	45.95			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	332	47.08	47.18			1
SINGLE STOCK FUTURE (KCBG)									
16-Mar-23	KE70000008768	March 18, 2022	March 16, 2023	52	38.81	38.84			20
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	143	39.82	39.85			10
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	241	40.91	40.95			-
21-Dec-23	KE91000008094	December 16, 2022	December 21, 2023	332	42.01	42.04			-
SINGLE STOCK FUTURE (EABL)									
16-Mar-23	KE70000008875	March 18, 2022	March 16, 2023	52	167.55	166.65			31
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	143	171.90	171.00			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	241	176.60	175.70			-
21-Dec-23	KE91000008102	December 16, 2022	December 21, 2023	332	181.35	180.40			-
SINGLE STOCK FUTURE (BATK)									
16-Mar-23	KE70000008982	March 18, 2022	March 16, 2023	52	454.80	456.95			9
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	143	415.95	418.15			-
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	241	427.40	429.65			-
21-Dec-23	KE91000008219	December 16, 2022	December 21, 2023	332	438.85	441.20			-
SINGLE STOCK FUTURE (ABSA)									
16-Mar-23	KE70000009097	March 18, 2022	March 16, 2023	52	12.45	12.44	1	12,450	28
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	143	12.96	12.77			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	241	13.32	13.12			-
21-Dec-23	KE91000008326	December 16, 2022	December 21, 2023	332	13.67	13.47			-
SINGLE STOCK FUTURE (NCBA)									
16-Mar-23	KE80000011985	May 16, 2022	March 16, 2023	52	38.61	38.74			10
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	143	39.61	39.75			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	241	40.70	40.84			-
21-Dec-23	KE91000008433	December 16, 2022	December 21, 2023	332	41.79	41.93			-
SINGLE STOCK FUTURE (COOP)									
16-Mar-23	KE80000002090	May 16, 2022	March 16, 2023	52	12.55	12.54	1	12,550	3
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	143	13.12	12.87			-
21-Sep-23	KE80000004765	September 16, 2022	September 21, 2023	241	13.48	13.22			-
21-Dec-23	KE91000008540	December 16, 2022	December 21, 2023	332	13.84	13.58			-
SINGLE STOCK FUTURE (SCBK)									
16-Mar-23	KE80000002108	May 16, 2022	March 16, 2023	52	155.90	156.75			2
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	143	159.95	160.85			-
21-Sep-23	KE80000004872	September 16, 2022	September 21, 2023	241	164.35	165.25			-
21-Dec-23	KE91000008656	December 16, 2022	December 21, 2023	332	168.70	169.70			-
SINGLE STOCK FUTURE (IMHP)									
16-Mar-23	KE80000002215	May 16, 2022	March 16, 2023	52	17.18	17.30			2
15-Jun-23	KE80000002769	June 17, 2022	June 15, 2023	143	17.63	17.75			1
21-Sep-23	KE80000004989	September 16, 2022	September 21, 2023	241	18.11	18.23			-
21-Dec-23	KE91000008763	December 16, 2022	December 21, 2023	332	18.60	18.72			-

Total Volumes	
Today	Previous
7	4

Total Value	
Today	Previous
144 380	95 000

Total Open Interest	
Today	Previous
285	282

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.