

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									July 24, 2023
INDEX (N25I)									
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	59	2.885	2.896			-
21-Dec-23	KE910000765	December 16, 2022	December 21, 2023	150	2.945	2.955			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	241	3.003	3.014			-
20-Jun-24	KE9400002656	June 16, 2023	June 20, 2024	332	3.066	3.077			-
INDEX (25MN)									
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	59	2.885	2.896			1
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	150	2.945	2.955			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	241	3.003	3.014			2
20-Jun-24	KE9400002540	June 16, 2023	June 20, 2024	332	3.066	3.077			-
SINGLE STOCK FUTURE (SCOM)									
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	59	18.49	19.26	3	55,480	9
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	150	18.72	18.90			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	241	19.29	19.47			-
20-Jun-24	KE9400002763	June 16, 2023	June 20, 2024	332	19.89	20.08			-
SINGLE STOCK FUTURE (EQTY)									
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	59	45.26	45.26			3
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	150	46.67	46.66			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	241	48.08	48.08			-
20-Jun-24	KE9400002987	June 16, 2023	June 20, 2024	332	49.59	49.58			-
SINGLE STOCK FUTURE (KCBG)									
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	59	31.80	31.50	1	31,800	37
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	150	29.88	30.02			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	241	30.79	30.93			-
20-Jun-24	KE9400002870	June 16, 2023	June 20, 2024	332	31.75	31.90			-
SINGLE STOCK FUTURE (EABL)									
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	59	156.25	156.40			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	150	161.10	161.25			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	241	165.95	166.15			-
20-Jun-24	KE9400003100	June 16, 2023	June 20, 2024	332	171.15	171.35			-
SINGLE STOCK FUTURE (BATK)									
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	59	440.20	442.95			10
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	150	453.90	456.70			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	241	467.60	470.50			-
20-Jun-24	KE9400003217	June 16, 2023	June 20, 2024	332	482.25	485.25			-
SINGLE STOCK FUTURE (ABSA)									
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	59	12.26	12.38			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	150	12.64	12.76			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	241	13.02	13.15			-
20-Jun-24	KE9400003092	June 16, 2023	June 20, 2024	332	13.43	13.56			-
SINGLE STOCK FUTURE (NCBA)									
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	59	36.90	37.25			1
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	150	38.05	38.41			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	241	39.21	39.57			-
20-Jun-24	KE9400003324	June 16, 2023	June 20, 2024	332	40.43	40.81			-
SINGLE STOCK FUTURE (COOP)									
21-Sep-23	KE8000004765	September 16, 2022	September 21, 2023	59	12.21	12.17			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	150	12.59	12.55			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	241	12.97	12.93			-
20-Jun-24	KE9400003548	June 16, 2023	June 20, 2024	332	13.37	13.33			-
SINGLE STOCK FUTURE (SCBK)									
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	59	167.55	165.45			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	150	166.75	164.55			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	241	171.80	169.55			-
20-Jun-24	KE9400003654	June 16, 2023	June 20, 2024	332	177.20	174.85			-
SINGLE STOCK FUTURE (IMHP)									
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	59	19.22	19.19			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	150	19.82	19.79			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	241	20.42	20.39			-
20-Jun-24	KE9400003878	June 16, 2023	June 20, 2024	332	21.06	21.03			-

Total Volumes	
Today	Previous
4	4

Total Value	
Today	Previous
87 280	89 300

Total Open Interest	
Today	Previous
63	63

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.