

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									March 17, 2023
INDEX (N25I)									
15-Jun-23	KE8000002983	June 17, 2022	June 15, 2023	90	2,739	2,830			-
21-Sep-23	KE8000003767	September 16, 2022	September 21, 2023	188	2,783	2,874			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	279	2,826	2,919			-
21-Mar-24	KE9400001435	March 17, 2023	March 21, 2024	370	2,868				-
INDEX (25MN)									
15-Jun-23	KE8000002876	June 17, 2022	June 15, 2023	90	2,739	2,830			-
21-Sep-23	KE8000003650	September 16, 2022	September 21, 2023	188	2,783	2,874			-
21-Dec-23	KE9100007658	December 16, 2022	December 21, 2023	279	2,826	2,919			-
21-Mar-24	KE9400001328	March 17, 2023	March 21, 2024	370	2,868				-
SINGLE STOCK FUTURE (SCOM)									
15-Jun-23	KE8000003098	June 17, 2022	June 15, 2023	90	16.55	17.40	62	1,026,710	121
21-Sep-23	KE8000003874	September 16, 2022	September 21, 2023	188	15.66	16.34			-
21-Dec-23	KE9100007872	December 16, 2022	December 21, 2023	279	16.07	16.77			-
21-Mar-24	KE9400001542	March 17, 2023	March 21, 2024	370	16.49				-
SINGLE STOCK FUTURE (EQTY)									
15-Jun-23	KE8000003106	June 17, 2022	June 15, 2023	90	37.85	38.07	7	265,000	12
21-Sep-23	KE8000004096	September 16, 2022	September 21, 2023	188	37.02	39.13			-
21-Dec-23	KE9100007989	December 16, 2022	December 21, 2023	279	38.01	40.16			-
21-Mar-24	KE9400001765	March 17, 2023	March 21, 2024	370	38.99				-
SINGLE STOCK FUTURE (KCBG)									
15-Jun-23	KE8000003213	June 17, 2022	June 15, 2023	90	32.54	36.05	25	813,500	8
21-Sep-23	KE8000004104	September 16, 2022	September 21, 2023	188	31.56	35.08			-
21-Dec-23	KE9100008094	December 16, 2022	December 21, 2023	279	31.39	35.01			-
21-Mar-24	KE9400001658	March 17, 2023	March 21, 2024	370	32.20				-
SINGLE STOCK FUTURE (EABL)									
15-Jun-23	KE8000003320	June 17, 2022	June 15, 2023	90	174.45	172.45			-
21-Sep-23	KE8000004328	September 16, 2022	September 21, 2023	188	172.05	169.95			-
21-Dec-23	KE9100008102	December 16, 2022	December 21, 2023	279	176.60	174.45			-
21-Mar-24	KE9400001989	March 17, 2023	March 21, 2024	370	181.20				-
SINGLE STOCK FUTURE (BATK)									
15-Jun-23	KE8000003437	June 17, 2022	June 15, 2023	90	387.95	430.00			3
21-Sep-23	KE8000004435	September 16, 2022	September 21, 2023	188	393.80	404.05			-
21-Dec-23	KE9100008219	December 16, 2022	December 21, 2023	279	404.25	414.75			-
21-Mar-24	KE9400002094	March 17, 2023	March 21, 2024	370	414.70				-
SINGLE STOCK FUTURE (ABSA)									
15-Jun-23	KE8000003544	June 17, 2022	June 15, 2023	90	11.11	11.32			-
21-Sep-23	KE8000004542	September 16, 2022	September 21, 2023	188	11.23	11.44			-
21-Dec-23	KE9100008326	December 16, 2022	December 21, 2023	279	11.52	11.74			-
21-Mar-24	KE9400001872	March 17, 2023	March 21, 2024	370	11.82				-
SINGLE STOCK FUTURE (NCBA)									
15-Jun-23	KE8000002439	June 17, 2022	June 15, 2023	90	32.56	34.62			-
21-Sep-23	KE8000004658	September 16, 2022	September 21, 2023	188	31.47	33.57			-
21-Dec-23	KE9100008433	December 16, 2022	December 21, 2023	279	32.31	34.47			-
21-Mar-24	KE9400002102	March 17, 2023	March 21, 2024	370	33.14				-
SINGLE STOCK FUTURE (COOP)									
15-Jun-23	KE8000002546	June 17, 2022	June 15, 2023	90	11.08	11.03			-
21-Sep-23	KE8000004745	September 16, 2022	September 21, 2023	188	11.39	11.34			-
21-Dec-23	KE9100008540	December 16, 2022	December 21, 2023	279	11.69	11.64			-
21-Mar-24	KE9400002219	March 17, 2023	March 21, 2024	370	11.99				-
SINGLE STOCK FUTURE (SCBK)									
15-Jun-23	KE8000002652	June 17, 2022	June 15, 2023	90	154.65	154.65			-
21-Sep-23	KE8000004872	September 16, 2022	September 21, 2023	188	158.95	158.95			-
21-Dec-23	KE9100008656	December 16, 2022	December 21, 2023	279	157.15	157.15			-
21-Mar-24	KE9400002326	March 17, 2023	March 21, 2024	370	161.20				-
SINGLE STOCK FUTURE (IMHP)									
15-Jun-23	KE8000002769	June 17, 2022	June 15, 2023	90	15.92	16.54			1
21-Sep-23	KE8000004989	September 16, 2022	September 21, 2023	188	16.37	17.00			-
21-Dec-23	KE9100008763	December 16, 2022	December 21, 2023	279	16.80	17.45			-
21-Mar-24	KE9400002433	March 17, 2023	March 21, 2024	370	17.24				-

Total Volumes	
Today	Previous
94	231

Total Value	
Today	Previous
2.105.210	5.166.810

Total Open Interest	
Today	Previous
145	228

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

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.